

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2026

| 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 | 05/02/2026 | Index Future       | 0.00      | 1,269.36700 | 1,269.36700 | 0.00000    | 1,268.18200 | 1,268.18200  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL37             | On | 07/05/2026 | Index Future       | 0.00      | 1,291.98100 | 1,291.98100 | 0.00000    | 1,290.77300 | 1,290.77300  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL37             | On | 06/08/2026 | Index Future       | 0.00      | 1,315.14900 | 1,315.14900 | 0.00000    | 1,313.91500 | 1,313.91500  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL37             | On | 05/11/2026 | Index Future       | 0.00      | 1,338.39700 | 1,338.39700 | 0.00000    | 1,337.13200 | 1,337.13200  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL37             | On | 04/02/2027 | Index Future       | 0.00      | 1,361.62800 | 1,361.62800 | 0.00000    | 1,360.33000 | 1,360.33000  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On | 05/02/2026 | Index Future       | 0.00      | 1,637.64100 | 1,637.64100 | 0.00000    | 1,634.68000 | 1,634.68000  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On | 07/05/2026 | Index Future       | 0.00      | 1,666.81700 | 1,666.81700 | 0.00000    | 1,663.80000 | 1,663.80000  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On | 06/08/2026 | Index Future       | 0.00      | 1,696.70600 | 1,696.70600 | 0.00000    | 1,693.62900 | 1,693.62900  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On | 05/11/2026 | Index Future       | 0.00      | 1,726.69800 | 1,726.69800 | 0.00000    | 1,723.55600 | 1,723.55600  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On | 04/02/2027 | Index Future       | 0.00      | 1,756.66900 | 1,756.66900 | 0.00000    | 1,753.45800 | 1,753.45800  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ALBI             | On | 05/02/2026 | Index Future       | 0.00      | 1,379.01200 | 1,379.01200 | 0.00000    | 1,376.47700 | 1,376.47700  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 79.00         |
| ALBI             | On | 07/05/2026 | Index Future       | 0.00      | 1,403.58000 | 1,403.58000 | 0.00000    | 1,400.99800 | 1,400.99800  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ALBI             | On | 06/08/2026 | Index Future       | 0.00      | 1,428.74900 | 1,428.74900 | 0.00000    | 1,426.11600 | 1,426.11600  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ALBI             | On | 05/11/2026 | Index Future       | 0.00      | 1,454.00500 | 1,454.00500 | 0.00000    | 1,451.31600 | 1,451.31600  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ALBI             | On | 04/02/2027 | Index Future       | 0.00      | 1,479.24200 | 1,479.24200 | 0.00000    | 1,476.49500 | 1,476.49500  |                |                   | 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      | 8.71407     | 96.41358    | 0.00000    | 8.74023     | 96.27664     |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES33             | On | 07/05/2026 | Bond Future        | 0.00      | 8.77644     | 94.36165    | 0.00000    | 8.80382     | 94.22211     |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES33             | On | 06/08/2026 | Bond Future        | 0.00      | 8.83995     | 96.09415    | 0.00000    | 8.86865     | 95.95194     |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES33             | On | 05/11/2026 | Bond Future        | 0.00      | 8.91600     | 94.00240    | 0.00000    | 8.94612     | 93.85747     |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES33             | On | 04/02/2027 | Bond Future        | 0.00      | 9.00911     | 95.65085    | 0.00000    | 9.04082     | 95.50307     |                |                   | 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      | 9.41287     | 94.98509    | 0.00000    | 9.44393     | 94.74414     |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES42             | On | 07/05/2026 | Bond Future        | 0.00      | 9.47629     | 92.43620    | 0.00000    | 9.50838     | 92.19076     |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES42             | On | 06/08/2026 | Bond Future        | 0.00      | 9.53950     | 94.13308    | 0.00000    | 9.57264     | 93.88308     |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES42             | On | 05/11/2026 | Bond Future        | 0.00      | 9.60835     | 91.53488    | 0.00000    | 9.64261     | 91.28023     |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES42             | On | 04/02/2027 | Bond Future        | 0.00      | 9.68563     | 93.13846    | 0.00000    | 9.72107     | 92.87909     |                |                   | 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 | 05/02/2026 | GOVI               | 0.00      | 1,353.37300 | 1,353.37300 | 0.00000    | 1,350.87900 | 1,350.87900  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 606.00        |
| GOVI             | On | 07/05/2026 | GOVI               | 0.00      | 1,377.48400 | 1,377.48400 | 0.00000    | 1,374.94300 | 1,374.94300  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 42.00         |
| GOVI             | On | 06/08/2026 | GOVI               | 0.00      | 1,402.18500 | 1,402.18500 | 0.00000    | 1,399.59400 | 1,399.59400  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| GOVI             | On | 05/11/2026 | GOVI               | 0.00      | 1,426.97200 | 1,426.97200 | 0.00000    | 1,424.32500 | 1,424.32500  |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| GOVI             | On | 04/02/2027 | GOVI               | 0.00      | 1,451.74000 | 1,451.74000 | 0.00000    | 1,449.03600 | 1,449.03600  |                |                   | 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      | 144.91077   | 144.91077   | 0.00000    | 144.82935   | 144.82935    |                |                   | 0.00       | 0.00  | 0.00           | 0               | 1,850.00      |
| I2029            | On | 07/05/2026 | Bond Future        | 0.00      | 146.07289   | 146.07289   | 0.00000    | 145.98987   | 145.98987    |                |                   | 0.00       | 0.00  | 178,354,998.69 | 1,221           | 3,035.00      |
| I2029            | On | 06/08/2026 | Bond Future        | 0.00      | 148.75516   | 148.75516   | 0.00000    | 148.67043   | 148.67043    |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On | 05/11/2026 | Bond Future        | 0.00      | 149.91084   | 149.91084   | 0.00000    | 149.82418   | 149.82418    |                |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On | 04/02/2027 | Bond Future        | 0.00      | 152.54370   | 152.54370   | 0.00000    | 152.45511   | 152.45511    |                |                   | 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 05/02/2026 | Bond Future        | 0.00   |           | 112.91 | 316   | 112.91316  | 0.00000   | 112.51074    | 112.51074      |                       | 1.98  | 0.00        | 0.00            | 0 1,156.00    |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 114.95 | 237   | 114.95237  | 0.00000   | 114.54257    | 114.54257      |                       | 1.83  | 0.00        | 0.00            | 0 736.00      |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 114.64 | 787   | 114.64787  | 0.00000   | 114.23035    | 114.23035      |                       | 1.80  | 0.00        | 0.00            | 0 680.00      |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.67 | 646   | 116.67646  | 0.00000   | 116.25129    | 116.25129      |                       | 1.69  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 116.27 | 706   | 116.27706  | 0.00000   | 115.84386    | 115.84386      |                       | 1.63  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 31/01/2031 | Price Contribution | 0.00   |           | 100.00 | 000   | 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   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 100.00000      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 142.87 | 555   | 142.87555  | 0.00000   | 142.60468    | 142.60468      |                       | 0.00  | 0.00        | 0.00            | 0 2,698.00    |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 143.89 | 854   | 143.89854  | 0.00000   | 143.62272    | 143.62272      |                       | 0.00  | 0.00        | 0.00            | 0 10,592.00   |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 146.54 | 094   | 146.54094  | 0.00000   | 146.25985    | 146.25985      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 147.55 | 443   | 147.55443  | 0.00000   | 147.26798    | 147.26798      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 150.14 | 613   | 150.14613  | 0.00000   | 149.85419    | 149.85419      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 28/02/2033 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 157.93 | 176   | 157.93176  | 0.00000   | 157.21367    | 157.21367      |                       | 0.00  | 0.00        | 0.00            | 0 2,880.00    |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 160.78 | 409   | 160.78409  | 0.00000   | 160.05277    | 160.05277      |                       | 0.00  | 0.00        | 0.00            | 0 440.00      |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 161.54 | 355   | 161.54355  | 0.00000   | 160.79869    | 160.79869      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 164.40 | 257   | 164.40257  | 0.00000   | 163.64422    | 163.64422      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 165.06 | 762   | 165.06762  | 0.00000   | 164.29513    | 164.29513      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 31/01/2038 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 05/02/2026 | Bond Future        | 0.00   |           | 122.54 | 223   | 122.54223  | 0.00000   | 122.54876    | 122.54876      |                       | 4.50  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 124.75 | 539   | 124.75539  | 0.00000   | 124.76189    | 124.76189      |                       | 4.53  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 124.20 | 096   | 124.20096  | 0.00000   | 124.20738    | 124.20738      |                       | 4.66  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 126.39 | 848   | 126.39848  | 0.00000   | 126.40472    | 126.40472      |                       | 4.56  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 125.73 | 396   | 125.73396  | 0.00000   | 125.73973    | 125.73973      |                       | 4.60  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 31/01/2043 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 141.33 | 371   | 141.33371  | 0.00000   | 141.23581    | 141.23581      |                       | 0.00  | 0.00        | 0.00            | 0 12,410.00   |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 141.59 | 981   | 141.59981  | 0.00000   | 141.50026    | 141.50026      |                       | 0.00  | 0.00        | 0.00            | 0 5,789.00    |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 144.19 | 986   | 144.19986  | 0.00000   | 144.09822    | 144.09822      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 144.43 | 046   | 144.43046  | 0.00000   | 144.32658    | 144.32658      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 146.96 | 616   | 146.96616  | 0.00000   | 146.85999    | 146.85999      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 31/03/2046 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 142.41 | 046   | 142.41046  | 0.00000   | 142.66139    | 142.66139      |                       | 0.00  | 0.00        | 0.00            | 0 11,546.00   |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 144.98 | 263   | 144.98263  | 0.00000   | 145.23791    | 145.23791      |                       | 0.00  | 0.00        | 0.00            | 0 4,988.00    |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 145.20 | 264   | 145.20264  | 0.00000   | 145.46270    | 145.46270      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 147.77 | 270   | 147.77270  | 0.00000   | 148.03681    | 148.03681      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 147.89 | 068   | 147.89068  | 0.00000   | 148.15889    | 148.15889      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 31/12/2050 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 05/02/2026 | Bond Future        | 0.00   |           | 128.95 | 306   | 128.95306  | 0.00000   | 128.08925    | 128.08925      |                       | 6.60  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 07/05/2026 | Bond Future        | 0.00   |           | 131.28 | 182   | 131.28182  | 0.00000   | 130.40235    | 130.40235      |                       | 6.72  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 130.84 | 744   | 130.84744  | 0.00000   | 129.95143    | 129.95143      |                       | 6.96  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 133.16 | 261   | 133.16261  | 0.00000   | 132.25050    | 132.25050      |                       | 6.87  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 132.61 | 688   | 132.61688  | 0.00000   | 131.68807    | 131.68807      |                       | 6.99  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 31/01/2058 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 05/02/2026 | Index Future       | 0.00   |           | 434.17 | 600   | 434.17600  | 0.00000   | 433.78900    | 433.78900      |                       | 0.00  | 0.00        | 0.00            | 0 242.00      |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 442.01 | 800   | 442.01800  | 0.00000   | 441.62300    | 441.62300      |                       | 0.00  | 0.00        | 0.00            | 0 8.00        |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 450.04 | 900   | 450.04900  | 0.00000   | 449.64500    | 449.64500      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 458.10 | 800   | 458.10800  | 0.00000   | 457.69400    | 457.69400      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 04/02/2027 | Index Future       | 0.00   |           | 466.16 | 100   | 466.16100  | 0.00000   | 465.73600    | 465.73600      |                       | 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 16/03/2026 | Interest Rate Swap     | 0.00      |           | 76.82000    | 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  | 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  | 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  | 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  | 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  | 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  | 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  | 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  | 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  | 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  | 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    | 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   | 8.68300    | 0.00000     | 8.68300      | 8.68300        |                   | 15.00      | 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     | 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     | 91.60000       |                   | 0.00       | 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    | 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    | 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    | 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    | 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    | 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    | 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    | 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    | 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    | 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    | 0.00000     | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R202             | On 05/02/2026 | Bond Future            | 0.00      |           | 293.57038   | 293.57038 | 0.00000    | 293.58477   | 293.58477    | 293.58477      |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 565.00        |
| R202             | On 07/05/2026 | Bond Future            | 0.00      |           | 298.87241   | 298.87241 | 0.00000    | 298.88667   | 298.88667    | 298.88667      |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 460.00        |
| R202             | On 06/08/2026 | Bond Future            | 0.00      |           | 298.96184   | 298.96184 | 0.00000    | 298.97609   | 298.97609    | 298.97609      |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future            | 0.00      |           | 304.25326   | 304.25326 | 0.00000    | 304.26711   | 304.26711    | 304.26711      |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R202             | On 04/02/2027 | Bond Future            | 0.00      |           | 304.11728   | 304.11728 | 0.00000    | 304.12999   | 304.12999    | 304.12999      |                   | 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    | 0.00000     | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2030            | On 05/02/2026 | Bond Future            | 0.00      |           | 7.33913     | 102.45921 | 0.00000    | 7.35980     | 102.38815    | 102.38815      |                   | 2.83       | 0.00   | 0.00        | 0.00 | 0               | 166,379.00    |
| R2030            | On 07/05/2026 | Bond Future            | 0.00      |           | 7.35396     | 104.28439 | 0.00000    | 7.37626     | 104.21201    | 104.21201      |                   | 2.77       | 0.00   | 0.00        | 0.00 | 0               | 5,487.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.21 Call |           | 395.44000   | 0.39544   | 0.00000    | 375.45000   | 0.37545      | 395.440        |                   | 2.49       | 0.38   | 0.00        | 0.00 | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.71 Call |           | 1,434.08000 | 1.43408   | 0.00000    | 1,388.30000 | 1.38830      | 1,434.080      |                   | 3.01       | 0.74   | 0.00        | 0.00 | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.92 Put  |           | 180.07000   | 0.18007   | 0.00000    | 199.09000   | 0.19909      | 180.070        |                   | 3.23       | (0.17) | 0.00        | 0.00 | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 0.00      |           | 7.36636     | 102.16474 | 0.00000    | 7.39059     | 102.09094    | 102.09094      |                   | 2.80       | 0.00   | 0.00        | 0.00 | 0               | 19,282.00     |
| R2030            | On 06/08/2026 | Bond Future            | 7.21 Call |           | 572.92000   | 0.57292   | 0.00000    | 548.65000   | 0.54865      | 572.920        |                   | 2.53       | 0.41   | 0.00        | 0.00 | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 7.71 Call |           | 1,541.36000 | 1.54136   | 0.00000    | 1,497.85000 | 1.49785      | 1,541.360      |                   | 3.00       | 0.68   | 0.00        | 0.00 | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 8.06 Put  |           | 303.25000   | 0.30325   | 0.00000    | 324.00000   | 0.32400      | 303.250        |                   | 3.33       | (0.21) | 0.00        | 0.00 | 0               | 1,000.00      |
| R2030            | On 05/11/2026 | Bond Future            | 0.00      |           | 7.38032     | 103.94844 | 0.00000    | 7.40673     | 103.87307    | 103.87307      |                   | 2.65       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2030            | On 04/02/2027 | Bond Future            | 0.00      |           | 7.41112     | 101.74231 | 0.00000    | 7.44015     | 101.66535    | 101.66535      |                   | 2.58       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2030            | On 31/01/2030 | 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          |
| R2032            | On 05/02/2026 | Bond Future            | 0.00      |           | 7.72083     | 105.54653 | 0.00000    | 7.74666     | 105.42027    | 105.42027      |                   | 4.24       | 0.00   | 0.00        | 0.00 | 0               | 126,946.00    |
| R2032            | On 07/05/2026 | Bond Future            | 0.00      |           | 7.74844     | 103.26783 | 0.00000    | 7.77568     | 103.13925    | 103.13925      |                   | 4.31       | 0.00   | 0.00        | 0.00 | 0               | 37,740.00     |
| R2032            | On 06/08/2026 | Bond Future            | 0.00      |           | 7.77502     | 105.13903 | 0.00000    | 7.80382     | 105.00799    | 105.00799      |                   | 4.18       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future            | 0.00      |           | 7.81080     | 102.81719 | 0.00000    | 7.84130     | 102.68364    | 102.68364      |                   | 4.16       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2032            | On 04/02/2027 | Bond Future            | 0.00      |           | 7.86033     | 104.59718 | 0.00000    | 7.89275     | 104.46100    | 104.46100      |                   | 3.97       | 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 |
|------------------|---------------|--------------------|--------|-----------|--------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|-------|-------------|------|-----------------|---------------|
| R2032            | On 31/03/2032 | 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          |
| R2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 7.85736      | 115.16889 | 0.00000    | 7.87811      | 115.04918    |                |                   | 6.50       | 0.00  | 0.00        | 0.00 | 0               | 13,083.00     |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.88964      | 112.17840 | 0.00000    | 7.91144      | 112.05646    |                |                   | 6.45       | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.92110      | 114.21103 | 0.00000    | 7.94404      | 114.08677    |                |                   | 6.66       | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.96109      | 111.16545 | 0.00000    | 7.98527      | 111.03879    |                |                   | 6.49       | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.01379      | 113.08944 | 0.00000    | 8.03936      | 112.96023    |                |                   | 6.57       | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R2033            | On 31/03/2033 | Price Contribution | 0.00   |           | 100.00000    | 0.00000   | 0.00000    | 100.00000    | 0.00000      |                |                   | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R2035            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.21621      | 108.13719 | 0.00000    | 8.24209      | 107.96999    |                |                   | 5.50       | 0.00  | 0.00        | 0.00 | 0               | 84,027.00     |
| R2035            | On 05/02/2026 | Bond Future        | 8.45   | Put       | 174.18000    | 0.17418   | 0.00000    | 231.18000    | 0.23118      | 174.180        | 5.40              | (0.19)     | 0.00  | 0.00        | 0.00 | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 8.64   | Call      | 2,749.37000  | 2.74937   | 0.00000    | 2,607.98000  | 2.60798      | 2,749.370      | 5.83              | 0.93       | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 9.14   | Put       | 2.36000      | 0.00236   | 0.00000    | 4.57000      | 0.00457      | 2.360          | 6.98              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 9.25   | Put       | 1.19000      | 0.00119   | 0.00000    | 2.44000      | 0.00244      | 1.190          | 7.23              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 9.64   | Put       | 0.11000      | 0.00011   | 0.00000    | 0.27000      | 0.00027      | 0.110          | 8.06              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 11,695.56000 | 11.69556  | 0.00000    | 11,528.37000 | 11.52837     | 11,695.560     | 9.10              | 1.00       | 0.00  | 0.00        | 0.00 | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 13,173.34000 | 13.17334  | 0.00000    | 13,006.14000 | 13.00614     | 13,173.340     | 9.62              | 1.00       | 0.00  | 0.00        | 0.00 | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 0.00000      | 0.00000   | 0.00000    | 0.00000      | 0.00000      |                | 9.74              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 15,828.17000 | 15.82817  | 0.00000    | 15,660.97000 | 15.66097     | 15,828.170     | 9.74              | 1.00       | 0.00  | 0.00        | 0.00 | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 0.00000      | 0.00000   | 0.00000    | 0.00000      | 0.00000      |                | 9.74              | 0.00       | 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      |                | 9.74              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 2,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.25529      | 105.56261 | 0.00000    | 8.28225      | 105.39229    |                | 5.71              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 34,632.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.29   | Call      | 1,407.18000  | 1.40718   | 0.00000    | 1,333.98000  | 1.33398      | 1,407.180      | 5.32              | 0.53       | 0.00  | 0.00        | 0.00 | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 8.79   | Call      | 3,707.96000  | 3.70796   | 0.00000    | 3,583.36000  | 3.58336      | 3,707.960      | 6.29              | 0.81       | 0.00  | 0.00        | 0.00 | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.20   | Put       | 168.40000    | 0.16840   | 0.00000    | 191.80000    | 0.19180      | 168.400        | 7.12              | (0.08)     | 0.00  | 0.00        | 0.00 | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 8,367.43000  | 8.36743   | 0.00000    | 8,208.45000  | 8.20845      | 8,367.430      | 7.95              | 0.96       | 0.00  | 0.00        | 0.00 | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 8,478.04000  | 8.47804   | 0.00000    | 8,318.68000  | 8.31868      | 8,478.040      | 7.98              | 0.97       | 0.00  | 0.00        | 0.00 | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 8,754.35000  | 8.75435   | 0.00000    | 8,594.10000  | 8.59410      | 8,754.350      | 8.07              | 0.97       | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 26.41000     | 0.02641   | 0.00000    | 31.39000     | 0.03139      | 26.410         | 8.81              | (0.01)     | 0.00  | 0.00        | 0.00 | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 25.45000     | 0.02545   | 0.00000    | 30.28000     | 0.03028      | 25.450         | 8.84              | (0.01)     | 0.00  | 0.00        | 0.00 | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 23.22000     | 0.02322   | 0.00000    | 27.68000     | 0.02768      | 23.220         | 8.92              | (0.01)     | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 8.80000      | 0.00880   | 0.00000    | 10.74000     | 0.01074      | 8.800          | 9.42              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 8.23000      | 0.00823   | 0.00000    | 10.06000     | 0.01006      | 8.230          | 9.42              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 6.95000      | 0.00695   | 0.00000    | 8.54000      | 0.00854      | 6.950          | 9.42              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.29469      | 107.47550 | 0.00000    | 8.32281      | 107.30202    |                | 5.65              | 0.00       | 0.00  | 0.00        | 0.00 | 0               | 56.00         |
| R2035            | On 06/08/2026 | Bond Future        | 8.29   | Call      | 1,728.84000  | 1.72884   | 0.00000    | 1,654.73000  | 1.65473      | 1,728.840      | 5.32              | 0.51       | 0.00  | 0.00        | 0.00 | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 3,460.39000  | 3.46039   | 0.00000    | 3,351.13000  | 3.35113      | 3,460.390      | 6.00              | 0.71       | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 8.79   | Call      | 3,834.15000  | 3.83415   | 0.00000    | 3,719.49000  | 3.71949      | 3,834.150      | 6.14              | 0.73       | 0.00  | 0.00        | 0.00 | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 5,509.23000  | 5.50923   | 0.00000    | 5,376.03000  | 5.37603      | 5,509.230      | 6.71              | 0.83       | 0.00  | 0.00        | 0.00 | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 458.03000    | 0.45803   | 0.00000    | 494.84000    | 0.49484      | 458.030        | 6.84              | (0.15)     | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 5,967.93000  | 5.96793   | 0.00000    | 5,830.85000  | 5.83085      | 5,967.930      | 6.86              | 0.85       | 0.00  | 0.00        | 0.00 | 0               | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.39   | Put       | 357.51000    | 0.35751   | 0.00000    | 387.60000    | 0.38760      | 357.510        | 7.13              | (0.12)     | 0.00  | 0.00        | 0.00 | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 257.08000    | 0.25708   | 0.00000    | 280.01000    | 0.28001      | 257.080        | 7.50              | (0.09)     | 0.00  | 0.00        | 0.00 | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 230.22000    | 0.23022   | 0.00000    | 251.15000    | 0.25115      | 230.220        | 7.61              | (0.08)     | 0.00  | 0.00        | 0.00 | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 227.05000    | 0.22705   | 0.00000    | 247.74000    | 0.24774      | 227.050        | 7.63              | (0.08)     | 0.00  | 0.00        | 0.00 | 0               | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 131.70000    | 0.13170   | 0.00000    | 144.76000    | 0.14476      | 131.700        | 8.21              | (0.05)     | 0.00  | 0.00        | 0.00 | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 117.48000    | 0.11748   | 0.00000    | 129.32000    | 0.12932      | 117.480        | 8.34              | (0.04)     | 0.00  | 0.00        | 0.00 | 0               | 250.00        |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.34432      | 104.85314 | 0.00000    | 8.37368      | 104.67639    |                | 5.73              | 0.00       | 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 |            |
|------------------|---------------|--------------------|--------|-----------|-----------|--------|------------|-----------|--------------|----------------|-------------------|------------|--------|-------------|-----------------|---------------|------------|
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 3,920.37  | 0.00   | 3.92037    | 0.00000   | 3,810.06     | 0.00           | 3,920.370         | 6.17       |        | 0.69        | 0.00            | 0             | 200.00     |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 682.53    | 0.00   | 0.68253    | 0.00000   | 724.59       | 0.72           | 682.530           | 6.88       | (0.18) | 0.00        | 0.00            | 0             | 200.00     |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 386.64    | 0.00   | 0.38664    | 0.00000   | 412.99       | 0.41           | 386.640           | 7.53       | (0.11) | 0.00        | 0.00            | 0             | 200.00     |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.40      | 106.66 | 891        | 0.00000   | 8.43         | 106.48         |                   | 5.59       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00    | 0.00   | 0.00000    | 0.00000   | 100.00       | 0.00           |                   | 0.00       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2037            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.59      | 99.57  | 952        | 0.00000   | 8.62         | 99.36          |                   | 6.54       | 0.00   | 0.00        | 0.00            | 0             | 122,268.00 |
| R2037            | On 05/02/2026 | Bond Future        | 9.65   | Put       | 2.04      | 0.00   | 0.00204    | 0.00000   | 4.14         | 0.00           | 2.040             | 9.03       | 0.00   | 0.00        | 0.00            | 0             | 11,500.00  |
| R2037            | On 05/02/2026 | Bond Future        | 10.10  | Put       | 0.15      | 0.00   | 0.00015    | 0.00000   | 0.39         | 0.00           | 0.150             | 10.14      | 0.00   | 0.00        | 0.00            | 0             | 11,500.00  |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 14,497.69 | 0.00   | 14.49769   | 0.00000   | 14,281.91    | 14.28          | 14,497.690        | 11.69      | 1.00   | 0.00        | 0.00            | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 17,252.84 | 0.00   | 17.25284   | 0.00000   | 17,037.06    | 17.03          | 17,252.840        | 11.69      | 1.00   | 0.00        | 0.00            | 0             | 1,030.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.27  | Put       | 0.00      | 0.00   | 0.00000    | 0.00000   | 0.00         | 0.00           |                   | 11.69      | 0.00   | 0.00        | 0.00            | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.73  | Put       | 0.00      | 0.00   | 0.00000    | 0.00000   | 0.00         | 0.00           |                   | 11.69      | 0.00   | 0.00        | 0.00            | 0             | 1,030.00   |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.64      | 101.35 | 339        | 0.00000   | 8.67         | 101.13         |                   | 6.60       | 0.00   | 0.00        | 0.00            | 0             | 90,411.00  |
| R2037            | On 07/05/2026 | Bond Future        | 9.00   | Call      | 3,014.57  | 0.00   | 3.01457    | 0.00000   | 2,869.66     | 2.86           | 3,014.570         | 6.60       | 0.74   | 0.00        | 0.00            | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 9.49   | Call      | 5,797.18  | 0.00   | 5.79718    | 0.00000   | 5,610.88     | 5.61           | 5,797.180         | 7.78       | 0.90   | 0.00        | 0.00            | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 10.06  | Put       | 73.44     | 0.00   | 0.07344    | 0.00000   | 86.76        | 0.08           | 73.440            | 9.07       | (0.03) | 0.00        | 0.00            | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 14,264.77 | 0.00   | 14.26477   | 0.00000   | 14,048.51    | 14.04          | 14,264.770        | 10.85      | 0.99   | 0.00        | 0.00            | 0             | 142.00     |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 0.09      | 0.00   | 0.00009    | 0.00000   | 0.12         | 0.00           | 0.090             | 10.95      | 0.00   | 0.00        | 0.00            | 0             | 142.00     |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.69      | 98.93  | 006        | 0.00000   | 8.73         | 98.70          |                   | 6.91       | 0.00   | 0.00        | 0.00            | 0             | 2,539.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 8,682.54  | 0.00   | 8.68254    | 0.00000   | 8,488.58     | 8.48           | 8,682.540         | 9.01       | 0.91   | 0.00        | 0.00            | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 131.86    | 0.00   | 0.13186    | 0.00000   | 146.35       | 0.14           | 131.860           | 10.23      | (0.04) | 0.00        | 0.00            | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 50.27     | 0.00   | 0.05027    | 0.00000   | 56.69        | 0.05           | 50.270            | 10.77      | (0.02) | 0.00        | 0.00            | 0             | 2,541.00   |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.75      | 100.65 | 704        | 0.00000   | 8.78         | 100.42         |                   | 6.77       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 5,558.41  | 0.00   | 5.55841    | 0.00000   | 5,397.71     | 5.39           | 5,558.410         | 7.58       | 0.76   | 0.00        | 0.00            | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 460.55    | 0.00   | 0.46055    | 0.00000   | 494.71       | 0.49           | 460.550           | 8.89       | (0.11) | 0.00        | 0.00            | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 256.84    | 0.00   | 0.25684    | 0.00000   | 277.37       | 0.27           | 256.840           | 9.82       | (0.06) | 0.00        | 0.00            | 0             | 4,490.00   |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.81      | 98.14  | 325        | 0.00000   | 8.85         | 97.91          |                   | 6.94       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00    | 0.00   | 0.00000    | 0.00000   | 100.00       | 0.00           |                   | 0.00       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.73      | 119.76 | 745        | 0.00000   | 8.75         | 119.59         |                   | 6.20       | 0.00   | 0.00        | 0.00            | 0             | 3,763.00   |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.78      | 116.41 | 775        | 0.00000   | 8.81         | 116.24         |                   | 6.66       | 0.00   | 0.00        | 0.00            | 0             | 2,395.00   |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.84      | 118.52 | 710        | 0.00000   | 8.86         | 118.34         |                   | 6.72       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.90      | 115.11 | 585        | 0.00000   | 8.92         | 114.93         |                   | 6.71       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.97      | 117.10 | 792        | 0.00000   | 9.00         | 116.92         |                   | 6.63       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2038            | On 31/03/2038 | Price Contribution | 0.00   |           | 100.00    | 0.00   | 0.00000    | 0.00000   | 100.00       | 0.00           |                   | 0.00       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.89      | 111.12 | 539        | 0.00000   | 8.92         | 110.87         |                   | 6.79       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.94      | 108.12 | 683        | 0.00000   | 8.97         | 107.87         |                   | 7.19       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.00      | 110.08 | 601        | 0.00000   | 9.03         | 109.82         |                   | 7.22       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.06      | 107.03 | 137        | 0.00000   | 9.10         | 106.76         |                   | 7.42       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.13      | 108.88 | 368        | 0.00000   | 9.17         | 108.61         |                   | 7.30       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 31/03/2039 | Price Contribution | 0.00   |           | 100.00    | 0.00   | 0.00000    | 0.00000   | 100.00       | 0.00           |                   | 0.00       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2040            | On 06/10/2015 | Price Contribution | 0.00   |           | 100.00    | 0.00   | 0.00000    | 0.00000   | 100.00       | 0.00           |                   | 0.00       | 0.00   | 0.00        | 0.00            | 0             | 0.00       |
| R2040            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.97      | 100.43 | 887        | 0.00000   | 9.00         | 100.23         |                   | 7.37       | 0.00   | 0.00        | 0.00            | 0             | 79,764.00  |
| R2040            | On 05/02/2026 | Bond Future        | 9.05   | Call      | 1,124.48  | 0.00   | 1.12448    | 0.00000   | 1,038.98     | 1.03           | 1,124.480         | 6.84       | 0.62   | 0.00        | 0.00            | 0             | 13,500.00  |
| R2040            | On 05/02/2026 | Bond Future        | 9.20   | Call      | 1,988.57  | 0.00   | 1.98857    | 0.00000   | 1,858.48     | 1.85           | 1,988.570         | 7.24       | 0.80   | 0.00        | 0.00            | 0             | 14,000.00  |
| R2040            | On 05/02/2026 | Bond Future        | 9.40   | Put       | 74.06     | 0.00   | 0.07406    | 0.00000   | 107.62       | 0.10           | 74.060            | 7.84       | (0.07) | 0.00        | 0.00            | 0             | 13,500.00  |
| R2040            | On 05/02/2026 | Bond Future        | 9.80   | Call      | 6,221.65  | 0.00   | 6.22165    | 0.00000   | 6,022.98     | 6.02           | 6,221.650         | 9.11       | 0.99   | 0.00        | 0.00            | 0             | 14,000.00  |

| 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 |
|------------------|---------------|--------------------|--------|-----------|--------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|--------|--------------|------|-----------------|---------------|
| R2040            | On 05/02/2026 | Bond Future        | 10.24  | Put       | 0.57000      | 0.00057   | 0.00057    | 0.00000   | 1.26000      | 0.00126        | 0.570             | 10.47      | 0.00   | 0.00         | 0.00 | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.35  | Call      | 10,055.32000 | 10.05532  | 10.05532   | 0.00000   | 9,851.61000  | 9.85161        | 10,055.320        | 10.77      | 1.00   | 0.00         | 0.00 | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 10.75  | Put       | 0.03000      | 0.00003   | 0.00003    | 0.00000   | 0.09000      | 0.00009        | 0.030             | 11.86      | 0.00   | 0.00         | 0.00 | 0               | 8,180.00      |
| R2040            | On 05/02/2026 | Bond Future        | 11.15  | Put       | 0.00000      | 0.00000   | 0.00000    | 0.00000   | 0.02000      | 0.00002        |                   | 12.94      | 0.00   | 0.00         | 0.00 | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 11.82  | Call      | 19,259.96000 | 19.25996  | 19.25996   | 0.00000   | 19,055.85000 | 19.05585       | 19,259.960        | 13.21      | 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      | 0.00000        |                   | 13.21      | 0.00   | 0.00         | 0.00 | 0               | 475.00        |
| R2040            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.03324      | 102.22802 | 102.22802  | 0.00000   | 9.06004      | 102.02022      |                   | 7.47       | 0.00   | 0.00         | 0.00 | 0               | 11,000.00     |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 11,900.10000 | 11.90010  | 11.90010   | 0.00000   | 11,703.30000 | 11.70330       | 11,900.100        | 11.17      | 0.97   | 0.00         | 0.00 | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 6.77000      | 0.00677   | 0.00677    | 0.00000   | 8.34000      | 0.00834        | 6.770             | 12.42      | 0.00   | 0.00         | 0.00 | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.22  | Put       | 1.26000      | 0.00126   | 0.00126    | 0.00000   | 1.63000      | 0.00163        | 1.260             | 12.42      | 0.00   | 0.00         | 0.00 | 0               | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.09346      | 99.56994  | 99.56994   | 0.00000   | 9.12122      | 99.35821       |                   | 7.86       | 0.00   | 0.00         | 0.00 | 0               | 7,265.00      |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.15326      | 101.30803 | 101.30803  | 0.00000   | 9.18198      | 101.09238      |                   | 7.73       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 6,549.77000  | 6.54977   | 6.54977    | 0.00000   | 6,395.95000  | 6.39595        | 6,549.770         | 8.57       | 0.77   | 0.00         | 0.00 | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 498.39000    | 0.49839   | 0.49839    | 0.00000   | 530.69000    | 0.53069        | 498.390           | 10.06      | (0.11) | 0.00         | 0.00 | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 284.44000    | 0.28444   | 0.28444    | 0.00000   | 304.32000    | 0.30432        | 284.440           | 11.14      | (0.06) | 0.00         | 0.00 | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.22256      | 98.55487  | 98.55487   | 0.00000   | 9.25234      | 98.33513       |                   | 7.98       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2040            | On 31/01/2040 | 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          |
| R2042            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.09628      | 112.29431 | 112.29431  | 0.00000   | 9.12730      | 112.01842      |                   | 7.44       | 0.00   | 0.00         | 0.00 | 0               | 1,937.00      |
| R2042            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.15395      | 109.19052 | 109.19052  | 0.00000   | 9.18599      | 108.90971      |                   | 7.90       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.21223      | 111.16901 | 111.16901  | 0.00000   | 9.24536      | 110.88293      |                   | 7.95       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.27578      | 108.00721 | 108.00721  | 0.00000   | 9.31004      | 107.71589      |                   | 8.20       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.34791      | 109.87636 | 109.87636  | 0.00000   | 9.38339      | 109.57960      |                   | 8.09       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2042            | On 31/03/2042 | 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          |
| R2044            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.20540      | 96.27101  | 96.27101   | 0.00000   | 9.23637      | 96.00996       |                   | 8.27       | 0.00   | 1,732,878.18 | 0.00 | 18              | 55,804.00     |
| R2044            | On 05/02/2026 | Bond Future        | 10.07  | Call      | 6,906.72000  | 6.90672   | 6.90672    | 0.00000   | 6,650.98000  | 6.65098        | 6,906.720         | 10.29      | 0.99   | 0.00         | 0.00 | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 12,831.88000 | 12.83188  | 12.83188   | 0.00000   | 12,570.95000 | 12.57095       | 12,831.880        | 13.00      | 1.00   | 0.00         | 0.00 | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.25  | Put       | 0.01000      | 0.00001   | 0.00001    | 0.00000   | 0.04000      | 0.00004        | 0.010             | 14.07      | 0.00   | 0.00         | 0.00 | 0               | 4,500.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.45  | Put       | 0.00000      | 0.00000   | 0.00000    | 0.00000   | 0.02000      | 0.00002        |                   | 14.68      | 0.00   | 0.00         | 0.00 | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.50  | Put       | 0.00000      | 0.00000   | 0.00000    | 0.00000   | 0.01000      | 0.00001        |                   | 14.83      | 0.00   | 0.00         | 0.00 | 0               | 4,500.00      |
| R2044            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.26369      | 97.98592  | 97.98592   | 0.00000   | 9.29562      | 97.72022       |                   | 8.40       | 0.00   | 0.00         | 0.00 | 0               | 65,342.00     |
| R2044            | On 07/05/2026 | Bond Future        | 10.00  | Put       | 394.82000    | 0.39482   | 0.39482    | 0.00000   | 447.97000    | 0.44797        | 394.820           | 9.93       | (0.14) | 0.00         | 0.00 | 0               | 15,000.00     |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.32400      | 95.37623  | 95.37623   | 0.00000   | 9.35697      | 95.10560       |                   | 8.87       | 0.00   | 0.00         | 0.00 | 0               | 7,681.00      |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.38347      | 97.04101  | 97.04101   | 0.00000   | 9.41748      | 96.76543       |                   | 8.74       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.45141      | 94.33918  | 94.33918   | 0.00000   | 9.48656      | 94.05848       |                   | 9.06       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| 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 05/02/2026 | Bond Future        | 0.00   |           | 9.15460      | 100.12551 | 100.12551  | 0.00000   | 9.18553      | 99.84407       |                   | 8.48       | 0.00   | 0.00         | 0.00 | 0               | 243,327.00    |
| R2048            | On 05/02/2026 | Bond Future        | 8.90   | Call      | 164.21000    | 0.16421   | 0.16421    | 0.00000   | 148.26000    | 0.14826        | 164.210           | 7.54       | 0.15   | 0.00         | 0.00 | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.40   | Call      | 2,486.58000  | 2.48658   | 2.48658    | 0.00000   | 2,302.33000  | 2.30233        | 2,486.580         | 9.02       | 0.80   | 0.00         | 0.00 | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.65   | Call      | 4,430.35000  | 4.43035   | 4.43035    | 0.00000   | 4,187.53000  | 4.18753        | 4,430.350         | 9.93       | 0.94   | 0.00         | 0.00 | 0               | 12,500.00     |
| R2048            | On 05/02/2026 | Bond Future        | 9.90   | Put       | 19.61000     | 0.01961   | 0.01961    | 0.00000   | 33.30000     | 0.03330        | 19.610            | 10.83      | (0.02) | 0.00         | 0.00 | 0               | 1,940.00      |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.20417      | 97.47158  | 97.47158   | 0.00000   | 9.23600      | 97.18505       |                   | 9.02       | 0.00   | 0.00         | 0.00 | 0               | 44,331.00     |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.25456      | 99.23789  | 99.23789   | 0.00000   | 9.28735      | 98.94600       |                   | 9.11       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.31092      | 96.53490  | 96.53490   | 0.00000   | 9.34470      | 96.23771       |                   | 9.41       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.37523      | 98.20641  | 98.20641   | 0.00000   | 9.41009      | 97.90375       |                   | 9.32       | 0.00   | 0.00         | 0.00 | 0               | 0.00          |
| 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          |

| Contract Details        |               |                    | Strike | Call /Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Volatility | Delta          | Delta Value | ContractsTraded | Open Interest |
|-------------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|-----------------------|----------------|-------------|-----------------|---------------|
|                         |               |                    |        |           |           |       |            |           |              |                | Option                |                |             |                 |               |
| R2053                   | On 05/02/2026 | Bond Future        | 0.00   |           | 8.98690   |       | 130.87504  | 0.00000   | 9.02280      | 130.43227      |                       | 8.64           | 0.00        | 0.00            | 0 34,001.00   |
| R2053                   | On 07/05/2026 | Bond Future        | 0.00   |           | 9.03233   |       | 127.34616  | 0.00000   | 9.06927      | 126.89538      |                       | 9.20           | 0.00        | 0.00            | 0 14,035.00   |
| R2053                   | On 06/08/2026 | Bond Future        | 0.00   |           | 9.07775   |       | 129.65355  | 0.00000   | 9.11576      | 129.19460      |                       | 9.30           | 0.00        | 0.00            | 0 0.00        |
| R2053                   | On 05/11/2026 | Bond Future        | 0.00   |           | 9.12705   |       | 126.05854  | 0.00000   | 9.16618      | 125.59132      |                       | 9.62           | 0.00        | 0.00            | 0 0.00        |
| R2053                   | On 04/02/2027 | Bond Future        | 0.00   |           | 9.18280   |       | 128.24012  | 0.00000   | 9.22313      | 127.76440      |                       | 9.53           | 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 05/02/2026 | Bond Future        | 0.00   |           | 8.40577   |       | 87.75775   | 0.00000   | 8.43159      | 87.60070       |                       | 6.40           | 0.00        | 0.00            | 0 34,901.00   |
| R209                    | On 07/05/2026 | Bond Future        | 0.00   |           | 8.44802   |       | 86.17038   | 0.00000   | 8.47478      | 86.01047       |                       | 6.70           | 0.00        | 0.00            | 0 6,551.00    |
| R209                    | On 06/08/2026 | Bond Future        | 0.00   |           | 8.49044   |       | 87.73176   | 0.00000   | 8.51820      | 87.56888       |                       | 6.69           | 0.00        | 0.00            | 0 3,673.00    |
| R209                    | On 05/11/2026 | Bond Future        | 0.00   |           | 8.53895   |       | 86.11408   | 0.00000   | 8.56777      | 85.94816       |                       | 6.78           | 0.00        | 0.00            | 0 0.00        |
| R209                    | On 04/02/2027 | Bond Future        | 0.00   |           | 8.59688   |       | 87.60522   | 0.00000   | 8.62685      | 87.43618       |                       | 6.65           | 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 05/02/2026 | Bond Future        | 0.00   |           | 258.06240 |       | 258.06240  | 0.00000   | 258.07449    | 258.07449      |                       | 0.00           | 0.00        | 0.00            | 0 534.00      |
| R210                    | On 07/05/2026 | Bond Future        | 0.00   |           | 259.25715 |       | 259.25715  | 0.00000   | 259.26928    | 259.26928      |                       | 0.00           | 0.00        | 0.00            | 0 918.00      |
| R210                    | On 06/08/2026 | Bond Future        | 0.00   |           | 264.01768 |       | 264.01768  | 0.00000   | 264.02972    | 264.02972      |                       | 0.00           | 0.00        | 0.00            | 0 0.00        |
| R210                    | On 05/11/2026 | Bond Future        | 0.00   |           | 265.17142 |       | 265.17142  | 0.00000   | 265.18279    | 265.18279      |                       | 0.00           | 0.00        | 0.00            | 0 0.00        |
| R210                    | On 04/02/2027 | Bond Future        | 0.00   |           | 269.82768 |       | 269.82768  | 0.00000   | 269.83852    | 269.83852      |                       | 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 05/02/2026 | Bond Future        | 0.00   |           | 7.53433   |       | 100.93584  | 0.00000   | 7.55508      | 100.85120      |                       | 3.70           | 0.00        | 0.00            | 0 18,735.00   |
| R213                    | On 07/05/2026 | Bond Future        | 0.00   |           | 7.55205   |       | 99.18385   | 0.00000   | 7.57408      | 99.09766       |                       | 3.68           | 0.00        | 0.00            | 0 65,316.00   |
| R213                    | On 06/08/2026 | Bond Future        | 0.00   |           | 7.56752   |       | 100.98119  | 0.00000   | 7.59102      | 100.89331      |                       | 3.53           | 0.00        | 0.00            | 0 0.00        |
| R213                    | On 05/11/2026 | Bond Future        | 0.00   |           | 7.59811   |       | 99.19623   | 0.00000   | 7.62325      | 99.10659       |                       | 3.49           | 0.00        | 0.00            | 0 0.00        |
| R213                    | On 04/02/2027 | Bond Future        | 0.00   |           | 7.64498   |       | 100.91459  | 0.00000   | 7.67203      | 100.82311      |                       | 3.32           | 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 05/02/2026 | Bond Future        | 0.00   |           | 9.01980   |       | 82.38929   | 0.00000   | 9.05076      | 82.17488       |                       | 7.87           | 0.00        | 0.00            | 0 11,294.00   |
| R214                    | On 07/05/2026 | Bond Future        | 0.00   |           | 9.06991   |       | 80.56045   | 0.00000   | 9.10180      | 80.34221       |                       | 8.33           | 0.00        | 0.00            | 0 30,864.00   |
| R214                    | On 06/08/2026 | Bond Future        | 0.00   |           | 9.12093   |       | 82.02031   | 0.00000   | 9.15382      | 81.79801       |                       | 8.41           | 0.00        | 0.00            | 0 0.00        |
| R214                    | On 05/11/2026 | Bond Future        | 0.00   |           | 9.17879   |       | 80.15749   | 0.00000   | 9.21271      | 79.93117       |                       | 8.64           | 0.00        | 0.00            | 0 0.00        |
| R214                    | On 04/02/2027 | Bond Future        | 0.00   |           | 9.24540   |       | 81.54575   | 0.00000   | 9.28046      | 81.31518       |                       | 8.55           | 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 : |               |                    |        |           |           |       |            |           |              |                |                       | 180,087,876.87 |             | 1,239           | 1,779,250.00  |
| Grand Total:            |               |                    |        |           |           |       |            |           |              |                |                       | 180,087,876.87 |             | 1,239           | 1,779,250.00  |