

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2026

| 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   |           | 1,264.34100 |       | 1,264.34100 | 0.00000   | 1,265.88700  | 1,265.88700    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,286.55300 |       | 1,286.55300 | 0.00000   | 1,288.37200  | 1,288.37200    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,309.34600 |       | 1,309.34600 | 0.00000   | 1,311.34700  | 1,311.34700    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,332.12500 |       | 1,332.12500 | 0.00000   | 1,334.37600  | 1,334.37600    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL37             | On 04/02/2027 | Index Future       | 0.00   |           | 1,354.82300 |       | 1,354.82300 | 0.00000   | 1,357.53300  | 1,357.53300    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On 05/02/2026 | Index Future       | 0.00   |           | 1,624.47700 |       | 1,624.47700 | 0.00000   | 1,630.10600  | 1,630.10600    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,653.01700 |       | 1,653.01700 | 0.00000   | 1,659.06000  | 1,659.06000    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,682.30200 |       | 1,682.30200 | 0.00000   | 1,688.64500  | 1,688.64500    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,711.57000 |       | 1,711.57000 | 0.00000   | 1,718.30000  | 1,718.30000    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On 04/02/2027 | Index Future       | 0.00   |           | 1,740.73300 |       | 1,740.73300 | 0.00000   | 1,748.12000  | 1,748.12000    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ALBI             | On 05/02/2026 | Index Future       | 0.00   |           | 1,370.33900 |       | 1,370.33900 | 0.00000   | 1,375.34400  | 1,375.34400    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 79.00         |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,394.41400 |       | 1,394.41400 | 0.00000   | 1,399.77300  | 1,399.77300    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,419.11800 |       | 1,419.11800 | 0.00000   | 1,424.73400  | 1,424.73400    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,443.80700 |       | 1,443.80700 | 0.00000   | 1,449.75500  | 1,449.75500    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ALBI             | On 04/02/2027 | Index Future       | 0.00   |           | 1,468.40700 |       | 1,468.40700 | 0.00000   | 1,474.91400  | 1,474.91400    |                   | 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   |           | 8.84698     |       | 95.72045    | 0.00000   | 8.78627      | 96.03625       |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ES33             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.91995     |       | 93.63319    | 0.00000   | 8.85289      | 93.97270       |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.99433     |       | 95.33238    | 0.00000   | 8.92186      | 95.68900       |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.08308     |       | 93.20198    | 0.00000   | 9.00396      | 93.57994       |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ES33             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.19095     |       | 94.80741    | 0.00000   | 9.10136      | 95.22176       |                   | 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   |           | 9.50522     |       | 94.27137    | 0.00000   | 9.43485      | 94.81448       |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ES42             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.57468     |       | 91.68671    | 0.00000   | 9.49961      | 92.25774       |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.64370     |       | 93.35039    | 0.00000   | 9.56477      | 93.94236       |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.71940     |       | 90.71324    | 0.00000   | 9.63581      | 91.33069       |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| ES42             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.80431     |       | 92.27412    | 0.00000   | 9.71389      | 92.93155       |                   | 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   |           | 1,345.04200 |       | 1,345.04200 | 0.00000   | 1,349.96200  | 1,349.96200    |                   | 0.00       |       | 0.00        | 3,725,766,340.00 | 277             | 328.00        |
| GOVI             | On 07/05/2026 | GOVI               | 0.00   |           | 1,368.67300 |       | 1,368.67300 | 0.00000   | 1,373.94100  | 1,373.94100    |                   | 0.00       |       | 0.00        | 3,791,224,210.00 | 277             | 317.00        |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,392.92100 |       | 1,392.92100 | 0.00000   | 1,398.44200  | 1,398.44200    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,417.15400 |       | 1,417.15400 | 0.00000   | 1,423.00000  | 1,423.00000    |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| GOVI             | On 04/02/2027 | GOVI               | 0.00   |           | 1,441.30000 |       | 1,441.30000 | 0.00000   | 1,447.69500  | 1,447.69500    |                   | 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   |           | 144.65306   |       | 144.65306   | 0.00000   | 144.82062    | 144.82062      |                   | 0.00       |       | 0.00        | 0.00             | 0               | 1,850.00      |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 145.77522   |       | 145.77522   | 0.00000   | 145.97371    | 145.97371      |                   | 0.00       |       | 0.00        | 0.00             | 0               | 3,035.00      |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 148.42088   |       | 148.42088   | 0.00000   | 148.64007    | 148.64007      |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.53107   |       | 149.53107   | 0.00000   | 149.77814    | 149.77814      |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 152.11070   |       | 152.11070   | 0.00000   | 152.40939    | 152.40939      |                   | 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 |
|------------------|---------------|--------------------|--------|-----------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------|-----------------|---------------|
| I2029            | On 31/03/2029 | 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          |
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 112.52392 | 112.52392 | 0.00000    | 112.53626 | 112.53626    |                |                   | 2.03       | 0.00  | 0.00          |      | 0               | 1,156.00      |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 114.52864 | 114.52864 | 0.00000    | 114.56299 | 114.56299    |                |                   | 1.86       | 0.00  | 0.00          |      | 0               | 736.00        |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 114.19254 | 114.19254 | 0.00000    | 114.24094 | 114.24094    |                |                   | 1.85       | 0.00  | 18,499,191.48 |      | 162             | 842.00        |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.18214 | 116.18214 | 0.00000    | 116.24984 | 116.24984    |                |                   | 1.74       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 115.73860 | 115.73860 | 0.00000    | 115.84427 | 115.84427    |                |                   | 1.69       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2031            | On 31/01/2031 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 0.00000      |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 100.00000    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 141.58211 | 141.58211 | 0.00000    | 141.86974 | 141.86974    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 2,698.00      |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 142.54749 | 142.54749 | 0.00000    | 142.86749 | 142.86749    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 10,791.00     |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 145.13457 | 145.13457 | 0.00000    | 145.47713 | 145.47713    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 146.08473 | 146.08473 | 0.00000    | 146.45670 | 146.45670    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 148.60512 | 148.60512 | 0.00000    | 149.02974 | 149.02974    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 0.00000      |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 155.18215 | 155.18215 | 0.00000    | 154.96096 | 154.96096    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 2,657.00      |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 157.94689 | 157.94689 | 0.00000    | 157.75178 | 157.75178    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 663.00        |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 158.62114 | 158.62114 | 0.00000    | 158.44110 | 158.44110    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 161.38538 | 161.38538 | 0.00000    | 161.22776 | 161.22776    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 161.94775 | 161.94775 | 0.00000    | 161.83837 | 161.83837    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 0.00000      |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2043            | On 05/02/2026 | Bond Future        | 0.00   |           | 121.31465 | 121.31465 | 0.00000    | 121.75207 | 121.75207    |                |                   | 4.63       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 123.47600 | 123.47600 | 0.00000    | 123.94475 | 123.94475    |                |                   | 4.55       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 122.87259 | 122.87259 | 0.00000    | 123.36440 | 123.36440    |                |                   | 4.79       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 125.01334 | 125.01334 | 0.00000    | 125.53360 | 125.53360    |                |                   | 4.70       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 124.28635 | 124.28635 | 0.00000    | 124.85547 | 124.85547    |                |                   | 4.70       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2043            | On 31/01/2043 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 0.00000      |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 138.14442 | 138.14442 | 0.00000    | 138.25892 | 138.25892    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 4,439.00      |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 138.31940 | 138.31940 | 0.00000    | 138.46243 | 138.46243    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 14,011.00     |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 140.82966 | 140.82966 | 0.00000    | 140.99158 | 140.99158    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 140.96343 | 140.96343 | 0.00000    | 141.15096 | 141.15096    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 143.39432 | 143.39432 | 0.00000    | 143.62987 | 143.62987    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 0.00000      |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 138.49009 | 138.49009 | 0.00000    | 138.85564 | 138.85564    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 2,608.00      |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 140.95741 | 140.95741 | 0.00000    | 141.35623 | 141.35623    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 14,137.00     |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 141.07391 | 141.07391 | 0.00000    | 141.49657 | 141.49657    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 143.53233 | 143.53233 | 0.00000    | 143.98520 | 143.98520    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 143.53213 | 143.53213 | 0.00000    | 144.03826 | 144.03826    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 0.00000      |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2058            | On 05/02/2026 | Bond Future        | 0.00   |           | 127.12668 | 127.12668 | 0.00000    | 127.78462 | 127.78462    |                |                   | 6.78       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2058            | On 07/05/2026 | Bond Future        | 0.00   |           | 129.39152 | 129.39152 | 0.00000    | 130.08591 | 130.08591    |                |                   | 6.73       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 128.89545 | 128.89545 | 0.00000    | 129.61785 | 129.61785    |                |                   | 7.12       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 131.14104 | 131.14104 | 0.00000    | 131.89706 | 131.89706    |                |                   | 7.05       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 130.51995 | 130.51995 | 0.00000    | 131.33060 | 131.33060    |                |                   | 7.10       | 0.00  | 0.00          |      | 0               | 0.00          |
| I2058            | On 31/01/2058 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 0.00000      |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| IGOV             | On 05/02/2026 | Index Future       | 0.00   |           | 428.24100 | 428.24100 | 0.00000    | 428.64600 | 428.64600    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 242.00        |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 435.87100 | 435.87100 | 0.00000    | 436.36600 | 436.36600    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 8.00          |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 443.69700 | 443.69700 | 0.00000    | 444.25200 | 444.25200    |                |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 451.51800 | 451.51800 | 0.00000    | 452.15500 | 452.15500    |                |                   | 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 |
|------------------|---------------|------------------------|--------|-----------|----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|-----------------|---------------|
| IGOV             | On 04/02/2027 | Index Future           | 0.00   |           | 459.31   | 200   | 459.31     | 200       | 0.00000      | 460.10         | 300               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 16/03/2026 | Interest Rate Swap     | 0.00   |           | 76.82    | 000   | 76.82      | 000       | 0.00000      | 76.82          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 15/06/2026 | Interest Rate Swap     | 0.00   |           | 75.24    | 000   | 75.24      | 000       | 0.00000      | 75.24          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap     | 0.00   |           | 77.27    | 000   | 77.27      | 000       | 0.00000      | 77.27          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 81.30    | 000   | 81.30      | 000       | 0.00000      | 81.30          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap     | 0.00   |           | 79.80    | 000   | 79.80      | 000       | 0.00000      | 79.80          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap     | 0.00   |           | 81.86    | 000   | 81.86      | 000       | 0.00000      | 81.86          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap     | 0.00   |           | 87.61    | 000   | 87.61      | 000       | 0.00000      | 87.61          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap     | 0.00   |           | 87.94    | 000   | 87.94      | 000       | 0.00000      | 87.94          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap     | 0.00   |           | 80.89    | 000   | 80.89      | 000       | 0.00000      | 80.89          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap     | 0.00   |           | 88.68    | 000   | 88.68      | 000       | 0.00000      | 88.68          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap     | 0.00   |           | 92.02    | 000   | 92.02      | 000       | 0.00000      | 92.02          | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future            | 0.00   |           | 100.00   | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 8.68     | 300   | 8.68       | 300       | 0.00000      | 8.68           | 300               | 15.00      |       | 0.00        | 0.00             | 0               | 0.00          |
| JBAF             | On 18/03/2026 | Jibar Tradeable Future | 0.00   |           | 8.37     | 200   | 91.62      | 800       | 0.00000      | 8.37           | 200               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| JBAF             | On 17/06/2026 | Jibar Tradeable Future | 0.00   |           | 8.40     | 000   | 91.60      | 000       | 0.00000      | 8.40           | 000               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| R186             | On 05/02/2026 | Bond Future            | 0.00   |           | 8.43     | 000   | 103.13     | 238       | 0.00000      | 8.43           | 000               | 0.50       |       | 0.00        | 0.00             | 0               | 0.00          |
| R186             | On 07/05/2026 | Bond Future            | 0.00   |           | 8.69     | 000   | 105.12     | 997       | 0.00000      | 8.69           | 000               | 0.43       |       | 0.00        | 0.00             | 0               | 0.00          |
| R186             | On 06/08/2026 | Bond Future            | 0.00   |           | 8.57     | 000   | 102.10     | 931       | 0.00000      | 8.57           | 000               | 0.29       |       | 0.00        | 0.00             | 0               | 0.00          |
| R186             | On 05/11/2026 | Bond Future            | 0.00   |           | 8.12     | 000   | 104.29     | 868       | 0.00000      | 8.12           | 000               | 0.11       |       | 0.00        | 0.00             | 0               | 0.00          |
| R186             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00   | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00   | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00   | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00   | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 05/02/2026 | Bond Future            | 0.00   |           | 6.91     | 531   | 105.28     | 099       | 0.00000      | 6.91           | 000               | 0.35       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 07/05/2026 | Bond Future            | 0.00   |           | 6.82     | 505   | 103.01     | 616       | 0.00000      | 6.81           | 000               | 0.34       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 06/08/2026 | Bond Future            | 0.00   |           | 6.57     | 074   | 101.11     | 543       | 0.00000      | 6.53           | 000               | 0.25       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future            | 0.00   |           | 5.59     | 767   | 102.85     | 328       | 0.00000      | 5.27           | 000               | 0.07       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00   | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 05/02/2026 | Bond Future            | 0.00   |           | 6.92     | 152   | 108.52     | 714       | 0.00000      | 6.89           | 000               | 1.02       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 07/05/2026 | Bond Future            | 0.00   |           | 6.89     | 304   | 106.29     | 293       | 0.00000      | 6.84           | 000               | 0.99       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 06/08/2026 | Bond Future            | 0.00   |           | 6.83     | 813   | 105.28     | 860       | 0.00000      | 6.79           | 000               | 0.99       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future            | 0.00   |           | 6.78     | 769   | 106.51     | 519       | 0.00000      | 6.71           | 000               | 0.84       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 21/12/2027 | Price Contribution     | 0.00   |           | 100.00   | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R202             | On 05/02/2026 | Bond Future            | 0.00   |           | 292.17   | 996   | 292.17     | 996       | 0.00000      | 292.20         | 758               |            | 0.00  | 0.00        | 0.00             | 0               | 565.00        |
| R202             | On 07/05/2026 | Bond Future            | 0.00   |           | 297.38   | 538   | 297.38     | 538       | 0.00000      | 297.47         | 019               |            | 0.00  | 0.00        | 0.00             | 0               | 772.00        |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 297.38   | 435   | 297.38     | 435       | 0.00000      | 297.50         | 528               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 302.56   | 704   | 302.56     | 704       | 0.00000      | 302.73         | 818               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| R202             | On 04/02/2027 | Bond Future            | 0.00   |           | 302.30   | 938   | 302.30     | 938       | 0.00000      | 302.57         | 856               |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| R202             | On 07/12/2033 | Price Contribution     | 0.00   |           | 100.00   | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R2030            | On 05/02/2026 | Bond Future            | 0.00   |           | 7.39     | 023   | 102.28     | 365       | 0.00000      | 7.35           | 342               | 2.78       |       | 0.00        | 3,315,626,798.40 | 32,416          | 105,800.00    |
| R2030            | On 07/05/2026 | Bond Future            | 0.00   |           | 7.41     | 679   | 104.08     | 061       | 0.00000      | 7.37           | 100               | 2.68       |       | 0.00        | 54,642,320.25    | 525             | 49,369.00     |
| R2030            | On 07/05/2026 | Bond Future            | 7.21   | Call      | 282.33   | 000   | 0.28       | 233       | 0.00000      | 351.17         | 000               | 2.42       |       | 0.32        | 0.00             | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.71   | Call      | 1,240.68 | 000   | 1.24       | 068       | 0.00000      | 1,368.56       | 000               | 2.92       |       | 0.72        | 0.00             | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.92   | Put       | 180.22   | 000   | 0.18       | 022       | 0.00000      | 168.84         | 000               | 3.15       |       | (0.18)      | 0.00             | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 7.44     | 183   | 101.93     | 508       | 0.00000      | 7.38           | 816               | 2.77       |       | 0.00        | 3,642,548,148.72 | 35,734          | 48,380.00     |

| 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 06/08/2026 | Bond Future        | 7.21   | Call      | 456.77    | 000   | 0.45677    | 0.00000   | 528.22       | 000            | 0.52822           | 456.770    | 2.50  | 0.36        | 0.00             | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future        | 7.71   | Call      | 1,361.05  | 000   | 1.36105    | 0.00000   | 1,476.59     | 000            | 1.47659           | 1,361.050  | 2.98  | 0.64        | 0.00             | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future        | 8.06   | Put       | 328.91    | 000   | 0.32891    | 0.00000   | 299.34       | 000            | 0.29934           | 328.910    | 3.31  | (0.22)      | 0.00             | 0               | 1,000.00      |
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.47      | 200   | 103.68710  | 0.00000   | 7.40         | 794            | 103.86962         |            | 2.62  | 0.00        | 0.00             | 0               | 0.00          |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.52      | 365   | 101.44439  | 0.00000   | 7.44         | 109            | 101.66286         |            | 2.55  | 0.00        | 0.00             | 0               | 0.00          |
| R2030            | On 31/01/2030 | 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          |
| R2032            | On 05/02/2026 | Bond Future        | 0.00   |           | 7.85      | 429   | 104.89624  | 0.00000   | 7.83         | 342            | 104.99759         |            | 4.25  | 0.00        | 1,392,392,689.76 | 13,274          | 84,128.00     |
| R2032            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.89      | 451   | 102.58067  | 0.00000   | 7.86         | 826            | 102.70374         |            | 4.28  | 0.00        | 88,219,376.20    | 860             | 89,512.00     |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.93      | 418   | 104.41743  | 0.00000   | 7.90         | 380            | 104.55468         |            | 4.19  | 0.00        | 0.00             | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.98      | 553   | 102.05504  | 0.00000   | 7.94         | 957            | 102.21131         |            | 4.17  | 0.00        | 0.00             | 0               | 0.00          |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.05      | 329   | 103.78993  | 0.00000   | 8.00         | 731            | 103.98157         |            | 3.98  | 0.00        | 0.00             | 0               | 0.00          |
| R2032            | On 31/03/2032 | 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          |
| R2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 7.99      | 507   | 114.37747  | 0.00000   | 7.96         | 423            | 114.55408         |            | 6.54  | 0.00        | 0.00             | 0               | 10,458.00     |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.03      | 918   | 111.34535  | 0.00000   | 8.00         | 289            | 111.54678         |            | 6.43  | 0.00        | 0.00             | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.08      | 278   | 113.33907  | 0.00000   | 8.04         | 221            | 113.55705         |            | 6.68  | 0.00        | 0.00             | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.13      | 705   | 110.24797  | 0.00000   | 8.09         | 088            | 110.48777         |            | 6.51  | 0.00        | 0.00             | 0               | 0.00          |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.20      | 625   | 112.12160  | 0.00000   | 8.15         | 048            | 112.40094         |            | 6.60  | 0.00        | 0.00             | 0               | 0.00          |
| R2033            | On 31/03/2033 | 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          |
| R2035            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.34      | 191   | 107.32833  | 0.00000   | 8.28         | 109            | 107.71867         |            | 5.49  | 0.00        | 21,465,666.00    | 200             | 56,446.00     |
| R2035            | On 05/02/2026 | Bond Future        | 8.45   | Put       | 314.17    | 000   | 0.31417    | 0.00000   | 173.74       | 000            | 0.17374           | 314.170    | 5.97  | (0.32)      | 0.00             | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 8.64   | Call      | 1,979.85  | 000   | 1.97985    | 0.00000   | 2,316.95     | 000            | 2.31695           | 1,979.850  | 6.43  | 0.88        | 0.00             | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 9.14   | Put       | 2.34      | 000   | 0.00234    | 0.00000   | 0.59         | 000            | 0.00059           | 2.340      | 7.61  | 0.00        | 0.00             | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 9.25   | Put       | 1.00      | 000   | 0.00100    | 0.00000   | 0.23         | 000            | 0.00023           | 1.000      | 7.87  | 0.00        | 0.00             | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 9.64   | Put       | 0.04      | 000   | 0.00004    | 0.00000   | 0.01         | 000            | 0.00001           | 0.040      | 8.66  | 0.00        | 0.00             | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 10,886.70 | 000   | 10.88670   | 0.00000   | 11,277.04    | 000            | 11.27704          | 10,886.700 | 9.74  | 1.00        | 0.00             | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 12,364.48 | 000   | 12.36448   | 0.00000   | 12,754.82    | 000            | 12.75482          | 12,364.480 | 9.90  | 1.00        | 0.00             | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 9.90  | 0.00        | 0.00             | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 15,019.31 | 000   | 15.01931   | 0.00000   | 15,409.65    | 000            | 15.40965          | 15,019.310 | 9.90  | 1.00        | 0.00             | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 9.90  | 0.00        | 0.00             | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 12.44  | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 9.90  | 0.00        | 0.00             | 0               | 2,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.39      | 021   | 104.71387  | 0.00000   | 8.32         | 369            | 105.13120         |            | 5.65  | 0.00        | 0.00             | 0               | 60,464.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.29   | Call      | 1,034.06  | 000   | 1.03406    | 0.00000   | 1,134.69     | 000            | 1.13469           | 1,034.060  | 5.74  | 0.43        | 0.00             | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 8.79   | Call      | 3,079.51  | 000   | 3.07951    | 0.00000   | 3,316.86     | 000            | 3.31686           | 3,079.510  | 6.79  | 0.74        | 0.00             | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.20   | Put       | 271.64    | 000   | 0.27164    | 0.00000   | 177.15       | 000            | 0.17715           | 271.640    | 7.63  | (0.12)      | 0.00             | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 7,560.75  | 000   | 7.56075    | 0.00000   | 7,935.54     | 000            | 7.93554           | 7,560.750  | 8.42  | 0.95        | 0.00             | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 7,669.77  | 000   | 7.66977    | 0.00000   | 8,045.99     | 000            | 8.04599           | 7,669.770  | 8.46  | 0.95        | 0.00             | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 7,942.35  | 000   | 7.94235    | 0.00000   | 8,321.95     | 000            | 8.32195           | 7,942.350  | 8.54  | 0.95        | 0.00             | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 42.93     | 000   | 0.04293    | 0.00000   | 24.46        | 000            | 0.02446           | 42.930     | 9.31  | (0.02)      | 0.00             | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 41.37     | 000   | 0.04137    | 0.00000   | 23.51        | 000            | 0.02351           | 41.370     | 9.34  | (0.02)      | 0.00             | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 37.78     | 000   | 0.03778    | 0.00000   | 21.29        | 000            | 0.02129           | 37.780     | 9.43  | (0.02)      | 0.00             | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 9.94      | 000   | 0.00994    | 0.00000   | 7.56         | 000            | 0.00756           | 9.940      | 9.50  | (0.01)      | 0.00             | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 9.28      | 000   | 0.00928    | 0.00000   | 7.05         | 000            | 0.00705           | 9.280      | 9.50  | (0.01)      | 0.00             | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 7.80      | 000   | 0.00780    | 0.00000   | 5.90         | 000            | 0.00590           | 7.800      | 9.50  | 0.00        | 0.00             | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.43      | 904   | 106.58893  | 0.00000   | 8.36         | 767            | 107.02604         |            | 5.65  | 0.00        | 0.00             | 0               | 56.00         |
| R2035            | On 06/08/2026 | Bond Future        | 8.29   | Call      | 1,396.51  | 000   | 1.39651    | 0.00000   | 1,469.80     | 000            | 1.46980           | 1,396.510  | 5.72  | 0.43        | 0.00             | 0               | 1,000.00      |

| 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     |            |       |             |           |            |               |
| R2035            | On | 06/08/2026 | Bond Future        | 8.71 Call  | 2,953.88  | 000    | 2.95388  | 0.00000 | 3,108.39  | 000    | 3.10839      | 2,953.88       | 0          | 2,953.880  | 6.47  | 0.64        | 0.00      | 0          | 350.00        |
| R2035            | On | 06/08/2026 | Bond Future        | 8.79 Call  | 3,296.18  | 000    | 3.29618  | 0.00000 | 3,469.55  | 000    | 3.46955      | 3,296.18       | 0          | 3,296.180  | 6.61  | 0.67        | 0.00      | 0          | 1,000.00      |
| R2035            | On | 06/08/2026 | Bond Future        | 9.13 Call  | 4,859.64  | 000    | 4.85964  | 0.00000 | 5,105.70  | 000    | 5.10570      | 4,859.64       | 0          | 4,859.640  | 7.18  | 0.78        | 0.00      | 0          | 200.00        |
| R2035            | On | 06/08/2026 | Bond Future        | 9.21 Put   | 674.75    | 000    | 0.67475  | 0.00000 | 497.55    | 000    | 0.49755      | 674.75         | 0          | 674.750    | 7.31  | (0.20)      | 0.00      | 0          | 350.00        |
| R2035            | On | 06/08/2026 | Bond Future        | 9.22 Call  | 5,295.78  | 000    | 5.29578  | 0.00000 | 5,557.25  | 000    | 5.55725      | 5,295.78       | 0          | 5,295.780  | 7.33  | 0.80        | 0.00      | 0          | 250.00        |
| R2035            | On | 06/08/2026 | Bond Future        | 9.39 Put   | 529.59    | 000    | 0.52959  | 0.00000 | 385.48    | 000    | 0.38548      | 529.59         | 0          | 529.590    | 7.59  | (0.16)      | 0.00      | 0          | 1,000.00      |
| R2035            | On | 06/08/2026 | Bond Future        | 9.63 Put   | 384.66    | 000    | 0.38466  | 0.00000 | 274.31    | 000    | 0.27431      | 384.66         | 0          | 384.660    | 7.94  | (0.12)      | 0.00      | 0          | 200.00        |
| R2035            | On | 06/08/2026 | Bond Future        | 9.71 Put   | 346.34    | 000    | 0.34634  | 0.00000 | 244.78    | 000    | 0.24478      | 346.34         | 0          | 346.340    | 8.06  | (0.11)      | 0.00      | 0          | 350.00        |
| R2035            | On | 06/08/2026 | Bond Future        | 9.72 Put   | 341.89    | 000    | 0.34189  | 0.00000 | 241.29    | 000    | 0.24129      | 341.89         | 0          | 341.890    | 8.08  | (0.11)      | 0.00      | 0          | 250.00        |
| R2035            | On | 06/08/2026 | Bond Future        | 10.13 Put  | 203.51    | 000    | 0.20351  | 0.00000 | 137.25    | 000    | 0.13725      | 203.51         | 0          | 203.510    | 8.68  | (0.07)      | 0.00      | 0          | 200.00        |
| R2035            | On | 06/08/2026 | Bond Future        | 10.22 Put  | 182.35    | 000    | 0.18235  | 0.00000 | 121.89    | 000    | 0.12189      | 182.35         | 0          | 182.350    | 8.82  | (0.06)      | 0.00      | 0          | 250.00        |
| R2035            | On | 05/11/2026 | Bond Future        | 0.00       | 8.49956   | 103.92 | 299      | 0.00000 | 8.42232   | 104.38 | 443          |                |            | 5.76       | 0.00  | 0.00        | 0         | 0.00       |               |
| R2035            | On | 05/11/2026 | Bond Future        | 8.80 Call  | 3,281.81  | 000    | 3.28181  | 0.00000 | 3,568.69  | 000    | 3.56869      | 3,281.81       | 0          | 3,281.810  | 6.22  | 0.63        | 0.00      | 0          | 200.00        |
| R2035            | On | 05/11/2026 | Bond Future        | 9.30 Put   | 858.41    | 000    | 0.85841  | 0.00000 | 742.86    | 000    | 0.74286      | 858.41         | 0          | 858.410    | 6.96  | (0.22)      | 0.00      | 0          | 200.00        |
| R2035            | On | 05/11/2026 | Bond Future        | 9.80 Put   | 490.88    | 000    | 0.49088  | 0.00000 | 416.63    | 000    | 0.41663      | 490.88         | 0          | 490.880    | 7.63  | (0.13)      | 0.00      | 0          | 200.00        |
| R2035            | On | 04/02/2027 | Bond Future        | 0.00       | 8.57360   | 105.69 | 021      | 0.00000 | 8.48715   | 106.19 | 281          |                |            | 5.61       | 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       | 8.71745   | 98.71  | 374      | 0.00000 | 8.66718   | 99.06  | 156          |                |            | 6.58       | 0.00  | 0.00        | 0         | 105,521.00 |               |
| R2037            | On | 05/02/2026 | Bond Future        | 9.65 Put   | 0.77      | 000    | 0.00077  | 0.00000 | 0.48      | 000    | 0.00048      | 0.77           | 9.17       | 0.00       | 0.00  | 0           | 11,500.00 |            |               |
| R2037            | On | 05/02/2026 | Bond Future        | 10.10 Put  | 0.02      | 000    | 0.00002  | 0.00000 | 0.01      | 000    | 0.00001      | 0.02           | 10.33      | 0.00       | 0.00  | 0           | 11,500.00 |            |               |
| R2037            | On | 05/02/2026 | Bond Future        | 10.90 Call | 13,631.91 | 00     | 13.63191 | 0.00000 | 13,979.73 | 000    | 13.97973     | 13,631.91      | 0          | 13,631.910 | 11.95 | 1.00        | 0.00      | 0          | 1,970.00      |
| R2037            | On | 05/02/2026 | Bond Future        | 11.40 Call | 16,387.06 | 00     | 16.38706 | 0.00000 | 16,734.88 | 000    | 16.73488     | 16,387.06      | 0          | 16,387.060 | 11.95 | 1.00        | 0.00      | 0          | 1,030.00      |
| R2037            | On | 05/02/2026 | Bond Future        | 12.27 Put  | 0.00      | 000    | 0.00000  | 0.00000 | 0.00      | 000    | 0.00000      |                |            | 11.95      | 0.00  | 0.00        | 0         | 1,970.00   |               |
| R2037            | On | 05/02/2026 | Bond Future        | 12.73 Put  | 0.00      | 000    | 0.00000  | 0.00000 | 0.00      | 000    | 0.00000      |                |            | 11.95      | 0.00  | 0.00        | 0         | 1,030.00   |               |
| R2037            | On | 07/05/2026 | Bond Future        | 0.00       | 8.77724   | 100.44 | 797      | 0.00000 | 8.72228   | 100.82 | 111          |                |            | 6.49       | 0.00  | 0.00        | 0         | 111,198.00 |               |
| R2037            | On | 07/05/2026 | Bond Future        | 9.00 Call  | 2,418.20  | 000    | 2.41820  | 0.00000 | 2,576.16  | 000    | 2.57616      | 2,418.20       | 0          | 2,418.200  | 7.11  | 0.66        | 0.00      | 0          | 1,500.00      |
| R2037            | On | 07/05/2026 | Bond Future        | 9.49 Call  | 5,018.88  | 000    | 5.01888  | 0.00000 | 5,286.52  | 000    | 5.28652      | 5,018.88       | 0          | 5,018.880  | 8.31  | 0.86        | 0.00      | 0          | 1,500.00      |
| R2037            | On | 07/05/2026 | Bond Future        | 10.06 Put  | 113.37    | 000    | 0.11337  | 0.00000 | 74.98     | 000    | 0.07498      | 113.37         | 0          | 113.370    | 9.55  | (0.05)      | 0.00      | 0          | 1,500.00      |
| R2037            | On | 07/05/2026 | Bond Future        | 10.95 Call | 13,361.34 | 00     | 13.36134 | 0.00000 | 13,731.04 | 000    | 13.73104     | 13,361.34      | 0          | 13,361.340 | 10.95 | 0.99        | 0.00      | 0          | 142.00        |
| R2037            | On | 07/05/2026 | Bond Future        | 12.40 Put  | 0.07      | 000    | 0.00007  | 0.00000 | 0.06      | 000    | 0.00006      | 0.07           | 10.95      | 0.00       | 0.00  | 0           | 142.00    |            |               |
| R2037            | On | 06/08/2026 | Bond Future        | 0.00       | 8.83908   | 97.98  | 678      | 0.00000 | 8.78023   | 98.37  | 835          |                |            | 6.93       | 0.00  | 0.00        | 0         | 2,539.00   |               |
| R2037            | On | 06/08/2026 | Bond Future        | 10.02 Call | 7,886.13  | 000    | 7.88613  | 0.00000 | 8,156.95  | 000    | 8.15695      | 7,886.13       | 0          | 7,886.130  | 9.57  | 0.87        | 0.00      | 0          | 2,541.00      |
| R2037            | On | 06/08/2026 | Bond Future        | 10.70 Put  | 201.42    | 000    | 0.20142  | 0.00000 | 138.70    | 000    | 0.13870      | 201.42         | 0          | 201.420    | 10.82 | (0.06)      | 0.00      | 0          | 2,541.00      |
| R2037            | On | 06/08/2026 | Bond Future        | 11.30 Put  | 62.91     | 000    | 0.06291  | 0.00000 | 51.54     | 000    | 0.05154      | 62.91          | 0          | 62.910     | 10.91 | (0.02)      | 0.00      | 0          | 2,541.00      |
| R2037            | On | 05/11/2026 | Bond Future        | 0.00       | 8.90204   | 99.67  | 078      | 0.00000 | 8.83858   | 100.08 | 487          |                |            | 6.80       | 0.00  | 0.00        | 0         | 0.00       |               |
| R2037            | On | 05/11/2026 | Bond Future        | 9.46 Call  | 4,949.35  | 000    | 4.94935  | 0.00000 | 5,094.41  | 000    | 5.09441      | 4,949.35       | 0          | 4,949.350  | 8.10  | 0.70        | 0.00      | 0          | 4,490.00      |
| R2037            | On | 05/11/2026 | Bond Future        | 10.23 Put  | 650.45    | 000    | 0.65045  | 0.00000 | 501.13    | 000    | 0.50113      | 650.45         | 0          | 650.450    | 9.39  | (0.15)      | 0.00      | 0          | 4,490.00      |
| R2037            | On | 05/11/2026 | Bond Future        | 10.83 Put  | 355.68    | 000    | 0.35568  | 0.00000 | 275.41    | 000    | 0.27541      | 355.68         | 0          | 355.680    | 10.22 | (0.08)      | 0.00      | 0          | 4,490.00      |
| R2037            | On | 04/02/2027 | Bond Future        | 0.00       | 8.97657   | 97.10  | 902      | 0.00000 | 8.90567   | 97.56  | 183          |                |            | 6.90       | 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       | 8.83383   | 118.96 | 241      | 0.00000 | 8.78841   | 119.33 | 186          |                |            | 6.30       | 0.00  | 0.00        | 0         | 3,763.00   |               |
| R2038            | On | 07/05/2026 | Bond Future        | 0.00       | 8.89560   | 115.56 | 972      | 0.00000 | 8.84565   | 115.96 | 832          |                |            | 6.61       | 0.00  | 0.00        | 0         | 2,403.00   |               |
| R2038            | On | 06/08/2026 | Bond Future        | 0.00       | 8.95780   | 117.63 | 900      | 0.00000 | 8.90423   | 118.05 | 823          |                |            | 6.81       | 0.00  | 0.00        | 0         | 0.00       |               |
| R2038            | On | 05/11/2026 | Bond Future        | 0.00       | 9.02761   | 114.18 | 080      | 0.00000 | 8.96956   | 114.62 | 599          |                |            | 6.81       | 0.00  | 0.00        | 0         | 0.00       |               |
| R2038            | On | 04/02/2027 | Bond Future        | 0.00       | 9.10858   | 116.12 | 108      | 0.00000 | 9.04336   | 116.61 | 064          |                |            | 6.67       | 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       |               |

| 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 05/02/2026 | Bond Future        | 0.00   |           | 9.00429      |       | 110.21564  | 0.00000   | 8.96903      | 110.49717      |                   |            | 6.87  | 0.00        | 0.00             | 0               | 0.00          |
| R2039            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.06806      |       | 107.17440  | 0.00000   | 9.02888      | 107.48184      |                   |            | 7.10  | 0.00        | 0.00             | 0               | 0.00          |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.13245      |       | 109.09340  | 0.00000   | 9.09024      | 109.41883      |                   |            | 7.28  | 0.00        | 0.00             | 0               | 0.00          |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.20395      |       | 105.99230  | 0.00000   | 9.15792      | 106.34073      |                   |            | 7.49  | 0.00        | 0.00             | 0               | 0.00          |
| R2039            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.28604      |       | 107.79344  | 0.00000   | 9.23371      | 108.18191      |                   |            | 7.31  | 0.00        | 0.00             | 0               | 0.00          |
| R2039            | On 31/03/2039 | Price Contribution | 0.00   |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution | 0.00   |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| R2040            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.06343      |       | 99.74643   | 0.00000   | 8.99825      | 100.25725      |                   |            | 7.42  | 0.00        | 3,411,128,413.14 | 34,198          | 73,545.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.05   | Call      | 655.38000    |       | 0.65538    | 0.00000   | 877.82000    | 0.87782        | 655.380           |            | 7.58  | 0.48        | 0.00             | 0               | 13,500.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.20   | Call      | 1,392.77000  |       | 1.39277    | 0.00000   | 1,739.86000  | 1.73986        | 1,392.770         |            | 8.07  | 0.72        | 0.00             | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.40   | Put       | 95.01000     |       | 0.09501    | 0.00000   | 36.91000     | 0.03691        | 95.010            |            | 8.73  | (0.10)      | 0.00             | 0               | 13,500.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.80   | Call      | 5,527.97000  |       | 5.52797    | 0.00000   | 6,034.53000  | 6.03453        | 5,527.970         |            | 10.02 | 0.99        | 0.00             | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.24  | Put       | 0.22000      |       | 0.00022    | 0.00000   | 0.04000      | 0.00004        | 0.220             |            | 11.34 | 0.00        | 0.00             | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.35  | Call      | 9,362.68000  |       | 9.36268    | 0.00000   | 9,873.42000  | 9.87342        | 9,362.680         |            | 11.65 | 1.00        | 0.00             | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 10.75  | Put       | 0.01000      |       | 0.00001    | 0.00000   | 0.00000      | 0.00000        | 0.010             |            | 12.78 | 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      | 0.00000        |                   |            | 13.49 | 0.00        | 0.00             | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 11.82  | Call      | 18,567.52000 |       | 18.56752   | 0.00000   | 19,078.34000 | 19.07834       | 18,567.520        |            | 13.49 | 1.00        | 0.00             | 0               | 475.00        |
| R2040            | On 05/02/2026 | Bond Future        | 13.23  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 13.49 | 0.00        | 0.00             | 0               | 475.00        |
| R2040            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.12764      |       | 101.49880  | 0.00000   | 9.05774      | 102.03803      |                   |            | 7.34  | 0.00        | 0.00             | 0               | 1,360.00      |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 11,193.90000 |       | 11.19390   | 0.00000   | 11,698.79000 | 11.69879       | 11,193.900        |            | 11.73 | 0.97        | 0.00             | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 5.94000      |       | 0.00594    | 0.00000   | 4.78000      | 0.00478        | 5.940             |            | 12.43 | 0.00        | 0.00             | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.22  | Put       | 1.01000      |       | 0.00101    | 0.00000   | 0.79000      | 0.00079        | 1.010             |            | 12.43 | 0.00        | 0.00             | 0               | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.19404      |       | 98.80583   | 0.00000   | 9.12012      | 99.36659       |                   |            | 7.88  | 0.00        | 3,384,791,318.31 | 34,257          | 41,362.00     |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.26082      |       | 100.50380  | 0.00000   | 9.18228      | 101.09013      |                   |            | 7.77  | 0.00        | 0.00             | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 6,067.97000  |       | 6.06797    | 0.00000   | 6,342.08000  | 6.34208        | 6,067.970         |            | 9.16  | 0.73        | 0.00             | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 664.07000    |       | 0.66407    | 0.00000   | 493.31000    | 0.49331        | 664.070           |            | 10.64 | (0.13)      | 0.00             | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 383.91000    |       | 0.38391    | 0.00000   | 277.13000    | 0.27713        | 383.910           |            | 11.71 | (0.08)      | 0.00             | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.33817      |       | 97.70567   | 0.00000   | 9.25249      | 98.33403       |                   |            | 7.93  | 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               | 0.00          |
| R2042            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.19937      |       | 111.38144  | 0.00000   | 9.13396      | 111.95932      |                   |            | 7.52  | 0.00        | 0.00             | 0               | 1,937.00      |
| R2042            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.26352      |       | 108.23468  | 0.00000   | 9.19352      | 108.84387      |                   |            | 7.79  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.32819      |       | 110.17257  | 0.00000   | 9.25436      | 110.80540      |                   |            | 8.01  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.39910      |       | 106.96404  | 0.00000   | 9.32072      | 107.62531      |                   |            | 8.27  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.47952      |       | 108.78166  | 0.00000   | 9.39428      | 109.48876      |                   |            | 8.08  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 31/03/2042 | Price Contribution | 0.00   |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| R2044            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.28335      |       | 95.61602   | 0.00000   | 9.21324      | 96.20482       |                   |            | 8.35  | 0.00        | 2,103,552.44     | 22              | 51,071.00     |
| R2044            | On 05/02/2026 | Bond Future        | 10.07  | Call      | 6,250.11000  |       | 6.25011    | 0.00000   | 6,835.51000  | 6.83551        | 6,250.110         |            | 11.35 | 0.99        | 0.00             | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 12,176.84000 |       | 12.17684   | 0.00000   | 12,765.63000 | 12.76563       | 12,176.840        |            | 14.07 | 1.00        | 0.00             | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.25  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 15.19 | 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      | 0.00000        |                   |            | 15.19 | 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      | 0.00000        |                   |            | 15.19 | 0.00        | 0.00             | 0               | 4,500.00      |
| R2044            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.34690      |       | 97.29584   | 0.00000   | 9.27236      | 97.91366       |                   |            | 8.28  | 0.00        | 0.00             | 0               | 92,792.00     |
| R2044            | On 07/05/2026 | Bond Future        | 10.00  | Put       | 529.69000    |       | 0.52969    | 0.00000   | 354.05000    | 0.35405        | 529.690           |            | 10.65 | (0.17)      | 0.00             | 0               | 15,000.00     |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.41243      |       | 94.65299   | 0.00000   | 9.33410      | 95.29320       |                   |            | 8.93  | 0.00        | 0.00             | 0               | 7,681.00      |

| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value |                | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|-------------|----------------|-----------------|---------------|
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.47781     |       | 96.27953   | 0.00000   | 9.39517      | 96.94607       |                   |            | 8.82   | 0.00        | 0.00           | 0               | 0.00          |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.55257     |       | 93.53470   | 0.00000   | 9.46340      | 94.24329       |                   |            | 9.04   | 0.00        | 0.00           | 0               | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00   | 0.00        | 0.00           | 0               | 0.00          |
| R2048            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.23806     |       | 99.36910   | 0.00000   | 9.16768      | 100.00633      |                   |            | 8.58   | 0.00        | 125,602,542.40 | 1,264           | 55,278.00     |
| R2048            | On 05/02/2026 | Bond Future        | 8.90   | Call      | 30.65000    |       | 0.03065    | 0.00000   | 73.66000     | 0.07366        | 30.650            | 7.64       | 0.04   | 0.00        |                | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.40   | Call      | 1,751.23000 |       | 1.75123    | 0.00000   | 2,266.72000  | 2.26672        | 1,751.230         | 9.14       | 0.76   | 0.00        |                | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.65   | Call      | 3,656.16000 |       | 3.65616    | 0.00000   | 4,266.65000  | 4.26665        | 3,656.160         | 10.09      | 0.94   | 0.00        |                | 0               | 12,500.00     |
| R2048            | On 05/02/2026 | Bond Future        | 9.90   | Put       | 9.76000     |       | 0.00976    | 0.00000   | 4.90000      | 0.00490        | 9.760             | 11.03      | (0.01) | 0.00        |                | 0               | 1,940.00      |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.29268     |       | 96.67819   | 0.00000   | 9.21818      | 97.34530       |                   |            | 8.91   | 0.00        | 0.00           | 0               | 219,976.00    |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.34806     |       | 98.40933   | 0.00000   | 9.27005      | 99.09982       |                   |            | 9.19   | 0.00        | 0.00           | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.41016     |       | 95.66599   | 0.00000   | 9.32807      | 96.38383       |                   |            | 9.51   | 0.00        | 0.00           | 0               | 0.00          |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.48103     |       | 97.29258   | 0.00000   | 9.39282      | 98.05350       |                   |            | 9.33   | 0.00        | 0.00           | 0               | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00   | 0.00        | 0.00           | 0               | 0.00          |
| R2053            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.08648     |       | 129.65328  | 0.00000   | 9.01606      | 130.51520      |                   |            | 8.78   | 0.00        | 0.00           | 0               | 12,801.00     |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.13737     |       | 126.07144  | 0.00000   | 9.06287      | 126.97328      |                   |            | 9.12   | 0.00        | 0.00           | 0               | 66,329.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.18811     |       | 128.32877  | 0.00000   | 9.11020      | 129.26155      |                   |            | 9.41   | 0.00        | 0.00           | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.24353     |       | 124.67635  | 0.00000   | 9.16161      | 125.64573      |                   |            | 9.75   | 0.00        | 0.00           | 0               | 0.00          |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.30612     |       | 126.79506  | 0.00000   | 9.21829      | 127.82133      |                   |            | 9.57   | 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   |           | 8.54143     |       | 86.93667   | 0.00000   | 8.48079      | 87.30244       |                   |            | 6.46   | 0.00        | 0.00           | 0               | 32,538.00     |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.59214     |       | 85.31366   | 0.00000   | 8.52650      | 85.70249       |                   |            | 6.60   | 0.00        | 0.00           | 0               | 9,057.00      |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.64304     |       | 86.84125   | 0.00000   | 8.57325      | 87.24704       |                   |            | 6.72   | 0.00        | 0.00           | 0               | 3,673.00      |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.70131     |       | 85.18470   | 0.00000   | 8.62649      | 85.61138       |                   |            | 6.81   | 0.00        | 0.00           | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.77027     |       | 86.63305   | 0.00000   | 8.68767      | 87.09442       |                   |            | 6.64   | 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   |           | 257.99673   |       | 257.99673  | 0.00000   | 258.02137    | 258.02137      |                   |            | 0.00   | 0.00        | 0.00           | 0               | 534.00        |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 259.12749   |       | 259.12749  | 0.00000   | 259.20227    | 259.20227      |                   |            | 0.00   | 0.00        | 0.00           | 0               | 918.00        |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 263.83028   |       | 263.83028  | 0.00000   | 263.93674    | 263.93674      |                   |            | 0.00   | 0.00        | 0.00           | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 264.91082   |       | 264.91082  | 0.00000   | 265.06181    | 265.06181      |                   |            | 0.00   | 0.00        | 0.00           | 0               | 0.00          |
| R210             | On 04/02/2027 | Bond Future        | 0.00   |           | 269.48004   |       | 269.48004  | 0.00000   | 269.71757    | 269.71757      |                   |            | 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   |           | 7.63332     |       | 100.53283  | 0.00000   | 7.59194      | 100.70105      |                   |            | 3.70   | 0.00        | 0.00           | 0               | 18,584.00     |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 7.66325     |       | 98.74971   | 0.00000   | 7.61448      | 98.93982       |                   |            | 3.64   | 0.00        | 0.00           | 0               | 65,316.00     |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 7.69167     |       | 100.51798  | 0.00000   | 7.63660      | 100.72312      |                   |            | 3.53   | 0.00        | 0.00           | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.73812     |       | 98.69827   | 0.00000   | 7.67488      | 98.92281       |                   |            | 3.48   | 0.00        | 0.00           | 0               | 0.00          |
| R213             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.80433     |       | 100.37720  | 0.00000   | 7.72713      | 100.63710      |                   |            | 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   |           | 9.10325     |       | 81.81320   | 0.00000   | 9.04289      | 82.22930       |                   |            | 7.94   | 0.00        | 0.00           | 0               | 9,919.00      |
| R214             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.15873     |       | 79.95468   | 0.00000   | 9.09429      | 80.39353       |                   |            | 8.19   | 0.00        | 0.00           | 0               | 32,239.00     |
| R214             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.21506     |       | 81.38640   | 0.00000   | 9.14723      | 81.84248       |                   |            | 8.44   | 0.00        | 0.00           | 0               | 0.00          |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.27907     |       | 79.49101   | 0.00000   | 9.20721      | 79.96780       |                   |            | 8.69   | 0.00        | 0.00           | 0               | 0.00          |
| R214             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.35272     |       | 80.84292   | 0.00000   | 9.27465      | 81.35332       |                   |            | 8.51   | 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          |

| Contract Details        |               |                    | Strike | Call /Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On<br>Option | Volatility | Delta             | Delta Value | ContractsTraded | Open Interest |
|-------------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|----------------------|------------|-------------------|-------------|-----------------|---------------|
| 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 : |               |                    |        |           |           |       |            |           |              |                |                      |            | 22,974,010,567.10 |             | 153,466         | 1,861,048.00  |
| Grand Total:            |               |                    |        |           |           |       |            |           |              |                |                      |            | 22,974,010,567.10 |             | 153,466         | 1,861,048.00  |