

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2026

| 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  | 1,261.87600 | 1,261.87600 | 0.00000      | 1,264.34100    | 1,264.34100       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL37             | On | 07/05/2026 |        |           | Index Future       | 0.00  | 1,284.04700 | 1,284.04700 | 0.00000      | 1,286.55300    | 1,286.55300       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL37             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,306.79900 | 1,306.79900 | 0.00000      | 1,309.34600    | 1,309.34600       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL37             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,329.54300 | 1,329.54300 | 0.00000      | 1,332.12500    | 1,332.12500       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL37             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,352.20800 | 1,352.20800 | 0.00000      | 1,354.82300    | 1,354.82300       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On | 05/02/2026 |        |           | Index Future       | 0.00  | 1,618.04500 | 1,618.04500 | 0.00000      | 1,624.47700    | 1,624.47700       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On | 07/05/2026 |        |           | Index Future       | 0.00  | 1,646.47400 | 1,646.47400 | 0.00000      | 1,653.01700    | 1,653.01700       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,675.64800 | 1,675.64800 | 0.00000      | 1,682.30200    | 1,682.30200       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,704.81100 | 1,704.81100 | 0.00000      | 1,711.57000    | 1,711.57000       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| AL7T             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,733.87300 | 1,733.87300 | 0.00000      | 1,740.73300    | 1,740.73300       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ALBI             | On | 05/02/2026 |        |           | Index Future       | 0.00  | 1,365.18900 | 1,365.18900 | 0.00000      | 1,370.33900    | 1,370.33900       |            | 0.00  | 0.00        | 0.00             | 0               | 79.00         |
| ALBI             | On | 07/05/2026 |        |           | Index Future       | 0.00  | 1,389.17500 | 1,389.17500 | 0.00000      | 1,394.41400    | 1,394.41400       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ALBI             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,413.79000 | 1,413.79000 | 0.00000      | 1,419.11800    | 1,419.11800       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ALBI             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,438.39600 | 1,438.39600 | 0.00000      | 1,443.80700    | 1,443.80700       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ALBI             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,462.91600 | 1,462.91600 | 0.00000      | 1,468.40700    | 1,468.40700       |            | 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  | 8.91174     | 95.38507    | 0.00000      | 8.84698        | 95.72045          |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ES33             | On | 07/05/2026 |        |           | Bond Future        | 0.00  | 8.98768     | 93.29188    | 0.00000      | 8.91995        | 93.63319          |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ES33             | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 9.06527     | 94.98495    | 0.00000      | 8.99433        | 95.33238          |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ES33             | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 9.15740     | 92.84871    | 0.00000      | 9.08308        | 93.20198          |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ES33             | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 9.26900     | 94.44831    | 0.00000      | 9.19095        | 94.80741          |            | 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  | 9.56486     | 93.81477    | 0.00000      | 9.50522        | 94.27137          |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ES42             | On | 07/05/2026 |        |           | Bond Future        | 0.00  | 9.63628     | 91.22204    | 0.00000      | 9.57468        | 91.68671          |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ES42             | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 9.70732     | 92.87734    | 0.00000      | 9.64370        | 93.35039          |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ES42             | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 9.78511     | 90.23216    | 0.00000      | 9.71940        | 90.71324          |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| ES42             | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 9.87220     | 91.78510    | 0.00000      | 9.80431        | 92.27412          |            | 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  | 1,340.02400 | 1,340.02400 | 0.00000      | 1,345.04200    | 1,345.04200       |            | 0.00  | 0.00        | 4,355,078,000.00 | 325             | 106.00        |
| GOVI             | On | 07/05/2026 |        |           | GOVI               | 0.00  | 1,363.56800 | 1,363.56800 | 0.00000      | 1,368.67300    | 1,368.67300       |            | 0.00  | 0.00        | 4,390,688,960.00 | 322             | 536.00        |
| GOVI             | On | 06/08/2026 |        |           | GOVI               | 0.00  | 1,387.72900 | 1,387.72900 | 0.00000      | 1,392.92100    | 1,392.92100       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| GOVI             | On | 05/11/2026 |        |           | GOVI               | 0.00  | 1,411.88200 | 1,411.88200 | 0.00000      | 1,417.15400    | 1,417.15400       |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| GOVI             | On | 04/02/2027 |        |           | GOVI               | 0.00  | 1,435.95100 | 1,435.95100 | 0.00000      | 1,441.30000    | 1,441.30000       |            | 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  | 144.49329   | 144.49329   | 0.00000      | 144.65306      | 144.65306         |            | 0.00  | 0.00        | 0.00             | 0               | 1,850.00      |
| I2029            | On | 07/05/2026 |        |           | Bond Future        | 0.00  | 145.61271   | 145.61271   | 0.00000      | 145.77522      | 145.77522         |            | 0.00  | 0.00        | 0.00             | 0               | 3,035.00      |
| I2029            | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 148.25556   | 148.25556   | 0.00000      | 148.42088      | 148.42088         |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| I2029            | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 149.36342   | 149.36342   | 0.00000      | 149.53107      | 149.53107         |            | 0.00  | 0.00        | 0.00             | 0               | 0.00          |
| I2029            | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 151.94059   | 151.94059   | 0.00000      | 152.11070      | 152.11070         |            | 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               | 0.00          |
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 112.51853 | 112.51853 | 0.00000    | 112.52392 | 112.52392    |                |                   | 2.03       |       | 0.00        | 0.00 | 0               | 1,156.00      |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 114.52322 | 114.52322 | 0.00000    | 114.52864 | 114.52864    |                |                   | 1.86       |       | 0.00        | 0.00 | 0               | 736.00        |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 114.18738 | 114.18738 | 0.00000    | 114.19254 | 114.19254    |                |                   | 1.85       |       | 0.00        | 0.00 | 0               | 842.00        |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.17720 | 116.17720 | 0.00000    | 116.18214 | 116.18214    |                |                   | 1.74       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 115.73436 | 115.73436 | 0.00000    | 115.73860 | 115.73860    |                |                   | 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   |           | 141.66723 | 141.66723 | 0.00000    | 141.58211 | 141.58211    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 2,698.00      |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 142.63417 | 142.63417 | 0.00000    | 142.54749 | 142.54749    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 10,791.00     |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 145.22291 | 145.22291 | 0.00000    | 145.13457 | 145.13457    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 146.17512 | 146.17512 | 0.00000    | 146.08473 | 146.08473    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 148.69751 | 148.69751 | 0.00000    | 148.60512 | 148.60512    |                |                   | 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   |           | 154.85959 | 154.85959 | 0.00000    | 155.18215 | 155.18215    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 2,657.00      |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 157.61871 | 157.61871 | 0.00000    | 157.94689 | 157.94689    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 663.00        |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 158.28740 | 158.28740 | 0.00000    | 158.62114 | 158.62114    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 161.04629 | 161.04629 | 0.00000    | 161.38538 | 161.38538    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 161.60358 | 161.60358 | 0.00000    | 161.94775 | 161.94775    |                |                   | 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   |           | 121.30904 | 121.30904 | 0.00000    | 121.31465 | 121.31465    |                |                   | 4.63       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 123.47023 | 123.47023 | 0.00000    | 123.47600 | 123.47600    |                |                   | 4.55       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 122.86714 | 122.86714 | 0.00000    | 122.87259 | 122.87259    |                |                   | 4.79       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 125.00805 | 125.00805 | 0.00000    | 125.01334 | 125.01334    |                |                   | 4.70       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 124.28197 | 124.28197 | 0.00000    | 124.28635 | 124.28635    |                |                   | 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   |           | 138.13855 | 138.13855 | 0.00000    | 138.14442 | 138.14442    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 4,439.00      |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 138.31350 | 138.31350 | 0.00000    | 138.31940 | 138.31940    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 14,011.00     |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 140.82384 | 140.82384 | 0.00000    | 140.82966 | 140.82966    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 140.95810 | 140.95810 | 0.00000    | 140.96343 | 140.96343    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 143.38945 | 143.38945 | 0.00000    | 143.39432 | 143.39432    |                |                   | 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   |           | 138.36703 | 138.36703 | 0.00000    | 138.49009 | 138.49009    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 2,608.00      |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 140.83233 | 140.83233 | 0.00000    | 140.95741 | 140.95741    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 14,137.00     |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 140.94679 | 140.94679 | 0.00000    | 141.07391 | 141.07391    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 143.40322 | 143.40322 | 0.00000    | 143.53233 | 143.53233    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 143.40170 | 143.40170 | 0.00000    | 143.53213 | 143.53213    |                |                   | 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   |           | 125.42675 | 125.42675 | 0.00000    | 127.12668 | 127.12668    |                |                   | 6.78       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 07/05/2026 | Bond Future        | 0.00   |           | 127.66146 | 127.66146 | 0.00000    | 129.39152 | 129.39152    |                |                   | 6.73       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 127.13442 | 127.13442 | 0.00000    | 128.89545 | 128.89545    |                |                   | 7.12       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 129.34964 | 129.34964 | 0.00000    | 131.14104 | 131.14104    |                |                   | 7.05       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 128.69846 | 128.69846 | 0.00000    | 130.51995 | 130.51995    |                |                   | 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   |           | 427.87900 | 427.87900 | 0.00000    | 428.24100 | 428.24100    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 242.00        |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 435.50200 | 435.50200 | 0.00000    | 435.87100 | 435.87100    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 8.00          |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 443.32300 | 443.32300 | 0.00000    | 443.69700 | 443.69700    |                |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 451.14100 | 451.14100 | 0.00000    | 451.51800 | 451.51800    |                |                   | 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 |
|------------------|---------------|------------------------|-----------|-----------|-------------|-------|------------|-----------|--------------|----------------|----------------------|------------|--------|------------------|-----------------|---------------|
| IGOV             | On 04/02/2027 | Index Future           | 0.00      |           | 458.93200   |       | 458.93200  | 0.00000   | 459.31200    | 459.31200      |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 16/03/2026 | Interest Rate Swap     | 0.00      |           | 76.82000    |       | 76.82000   | 0.00000   | 76.82000     | 76.82000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 15/06/2026 | Interest Rate Swap     | 0.00      |           | 75.24000    |       | 75.24000   | 0.00000   | 75.24000     | 75.24000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap     | 0.00      |           | 77.27000    |       | 77.27000   | 0.00000   | 77.27000     | 77.27000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap     | 0.00      |           | 81.30000    |       | 81.30000   | 0.00000   | 81.30000     | 81.30000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap     | 0.00      |           | 79.80000    |       | 79.80000   | 0.00000   | 79.80000     | 79.80000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap     | 0.00      |           | 81.86000    |       | 81.86000   | 0.00000   | 81.86000     | 81.86000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap     | 0.00      |           | 87.61000    |       | 87.61000   | 0.00000   | 87.61000     | 87.61000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap     | 0.00      |           | 87.94000    |       | 87.94000   | 0.00000   | 87.94000     | 87.94000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap     | 0.00      |           | 80.89000    |       | 80.89000   | 0.00000   | 80.89000     | 80.89000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap     | 0.00      |           | 88.68000    |       | 88.68000   | 0.00000   | 88.68000     | 88.68000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap     | 0.00      |           | 92.02000    |       | 92.02000   | 0.00000   | 92.02000     | 92.02000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future            | 0.00      |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap     | 0.00      |           | 8.68300     |       | 8.68300    | 0.00000   | 8.68300      | 8.68300        |                      | 15.00      | 0.00   | 0.00             | 0               | 0.00          |
| JBAF             | On 18/03/2026 | Jibar Tradeable Future | 0.00      |           | 8.37200     |       | 91.62800   | 0.00000   | 8.37200      | 91.62800       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| JBAF             | On 17/06/2026 | Jibar Tradeable Future | 0.00      |           | 8.40000     |       | 91.60000   | 0.00000   | 8.40000      | 91.60000       |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R186             | On 05/02/2026 | Bond Future            | 0.00      |           | 8.43000     |       | 103.13238  | 0.00000   | 8.43000      | 103.13238      |                      | 0.50       | 0.00   | 0.00             | 0               | 0.00          |
| R186             | On 07/05/2026 | Bond Future            | 0.00      |           | 8.69000     |       | 105.12997  | 0.00000   | 8.69000      | 105.12997      |                      | 0.43       | 0.00   | 0.00             | 0               | 0.00          |
| R186             | On 06/08/2026 | Bond Future            | 0.00      |           | 8.57000     |       | 102.10931  | 0.00000   | 8.57000      | 102.10931      |                      | 0.29       | 0.00   | 0.00             | 0               | 0.00          |
| R186             | On 05/11/2026 | Bond Future            | 0.00      |           | 8.12000     |       | 104.29868  | 0.00000   | 8.12000      | 104.29868      |                      | 0.11       | 0.00   | 0.00             | 0               | 0.00          |
| R186             | On 21/12/2026 | Price Contribution     | 0.00      |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution     | 0.00      |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     | 0.00      |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     | 0.00      |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R187             | On 05/02/2026 | Bond Future            | 0.00      |           | 6.92106     |       | 105.27680  | 0.00000   | 6.91531      | 105.28099      |                      | 0.35       | 0.00   | 0.00             | 0               | 0.00          |
| R187             | On 07/05/2026 | Bond Future            | 0.00      |           | 6.83316     |       | 103.01157  | 0.00000   | 6.82505      | 103.01616      |                      | 0.34       | 0.00   | 0.00             | 0               | 0.00          |
| R187             | On 06/08/2026 | Bond Future            | 0.00      |           | 6.58430     |       | 101.11062  | 0.00000   | 6.57074      | 101.11543      |                      | 0.25       | 0.00   | 0.00             | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future            | 0.00      |           | 5.63808     |       | 102.84864  | 0.00000   | 5.59767      | 102.85328      |                      | 0.07       | 0.00   | 0.00             | 0               | 0.00          |
| R187             | On 21/12/2026 | Price Contribution     | 0.00      |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R188             | On 05/02/2026 | Bond Future            | 0.00      |           | 6.92682     |       | 108.51823  | 0.00000   | 6.92152      | 108.52714      |                      | 1.02       | 0.00   | 0.00             | 0               | 0.00          |
| R188             | On 07/05/2026 | Bond Future            | 0.00      |           | 6.89921     |       | 106.28352  | 0.00000   | 6.89304      | 106.29293      |                      | 0.99       | 0.00   | 0.00             | 0               | 0.00          |
| R188             | On 06/08/2026 | Bond Future            | 0.00      |           | 6.84546     |       | 105.27974  | 0.00000   | 6.83813      | 105.28860      |                      | 0.99       | 0.00   | 0.00             | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future            | 0.00      |           | 6.79652     |       | 106.50589  | 0.00000   | 6.78769      | 106.51519      |                      | 0.84       | 0.00   | 0.00             | 0               | 0.00          |
| R188             | On 21/12/2027 | Price Contribution     | 0.00      |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R202             | On 05/02/2026 | Bond Future            | 0.00      |           | 292.16683   |       | 292.16683  | 0.00000   | 292.17996    | 292.17996      |                      | 0.00       | 0.00   | 0.00             | 0               | 565.00        |
| R202             | On 07/05/2026 | Bond Future            | 0.00      |           | 297.37220   |       | 297.37220  | 0.00000   | 297.38538    | 297.38538      |                      | 0.00       | 0.00   | 0.00             | 0               | 772.00        |
| R202             | On 06/08/2026 | Bond Future            | 0.00      |           | 297.37170   |       | 297.37170  | 0.00000   | 297.38435    | 297.38435      |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future            | 0.00      |           | 302.55483   |       | 302.55483  | 0.00000   | 302.56704    | 302.56704      |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R202             | On 04/02/2027 | Bond Future            | 0.00      |           | 302.29888   |       | 302.29888  | 0.00000   | 302.30938    | 302.30938      |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R202             | On 07/12/2033 | Price Contribution     | 0.00      |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00             | 0               | 0.00          |
| R2030            | On 05/02/2026 | Bond Future            | 0.00      |           | 7.42553     |       | 102.16258  | 0.00000   | 7.39023      | 102.28365      |                      | 2.78       | 0.00   | 3,406,509,067.52 | 33,344          | 91,247.00     |
| R2030            | On 07/05/2026 | Bond Future            | 0.00      |           | 7.45484     |       | 103.95745  | 0.00000   | 7.41679      | 104.08061      |                      | 2.68       | 0.00   | 3,457,832,701.90 | 33,262          | 81,395.00     |
| R2030            | On 07/05/2026 | Bond Future            | 7.21 Call |           | 238.85000   |       | 0.23885    | 0.00000   | 282.33000    | 0.28233        | 238.850              | 2.42       | 0.28   | 0.00             | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.71 Call |           | 1,145.90000 |       | 1.14590    | 0.00000   | 1,240.68000  | 1.24068        | 1,145.900            | 2.92       | 0.69   | 0.00             | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.92 Put  |           | 196.89000   |       | 0.19689    | 0.00000   | 180.22000    | 0.18022        | 196.890              | 3.15       | (0.20) | 0.00             | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 0.00      |           | 7.48308     |       | 101.80982  | 0.00000   | 7.44183      | 101.93508      |                      | 2.77       | 0.00   | 0.00             | 0               | 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      | 408.29    | 0.0000    | 0.40829    | 0.00000   | 456.77       | 0.45677        | 408.290           | 2.50       |        | 0.33             | 0.00            | 0             | 1,000.00  |
| R2030            | On 06/08/2026 | Bond Future        | 7.71   | Call      | 1,275.20  | 0.0000    | 1.27520    | 0.00000   | 1,361.05     | 1.36105        | 1,275.200         | 2.98       |        | 0.62             | 0.00            | 0             | 1,000.00  |
| R2030            | On 06/08/2026 | Bond Future        | 8.06   | Put       | 352.14    | 0.0000    | 0.35214    | 0.00000   | 328.91       | 0.32891        | 352.140           | 3.31       | (0.24) | 0.00             | 0.00            | 0             | 1,000.00  |
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.51672   | 103.55992 | 0.00000    | 7.47200   | 103.68710    |                |                   | 2.62       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.57252   | 101.31534 | 0.00000    | 7.52365   | 101.44439    |                |                   | 2.55       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2030            | On 31/01/2030 | Price Contribution | 0.00   |           | 100.00    | 0.0000    | 0.00000    | 0.00000   | 100.00       | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2032            | On 05/02/2026 | Bond Future        | 0.00   |           | 7.91447   | 104.60468 | 0.00000    | 7.85429   | 104.89624    |                |                   | 4.25       | 0.00   | 0.00             | 0.00            | 0             | 84,128.00 |
| R2032            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.95795   | 102.28401 | 0.00000    | 7.89451   | 102.58067    |                |                   | 4.28       | 0.00   | 92,055,609.00    |                 | 900           | 90,412.00 |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.00118   | 104.11555 | 0.00000    | 7.93418   | 104.41743    |                |                   | 4.19       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.05633   | 101.74821 | 0.00000    | 7.98553   | 102.05504    |                |                   | 4.17       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.12832   | 103.47817 | 0.00000    | 8.05329   | 103.78993    |                |                   | 3.98       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2032            | On 31/03/2032 | Price Contribution | 0.00   |           | 100.00    | 0.0000    | 0.00000    | 0.00000   | 100.00       | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.05517   | 114.03432 | 0.00000    | 7.99507   | 114.37747    |                |                   | 6.54       | 0.00   | 0.00             | 0.00            | 0             | 10,458.00 |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.10228   | 110.99622 | 0.00000    | 8.03918   | 111.34535    |                |                   | 6.43       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.14913   | 112.98377 | 0.00000    | 8.08278   | 113.33907    |                |                   | 6.68       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.20682   | 109.88686 | 0.00000    | 8.13705   | 110.24797    |                |                   | 6.51       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.27978   | 111.75469 | 0.00000    | 8.20625   | 112.12160    |                |                   | 6.60       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2033            | On 31/03/2033 | Price Contribution | 0.00   |           | 100.00    | 0.0000    | 0.00000    | 0.00000   | 100.00       | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00            | 0             | 0.00      |
| R2035            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.41192   | 106.88137 | 0.00000    | 8.34191   | 107.32833    |                |                   | 5.49       | 0.00   | 6,824,589,237.24 |                 | 63,852        | 27,071.00 |
| R2035            | On 05/02/2026 | Bond Future        | 8.45   | Put       | 436.19    | 0.0000    | 0.43619    | 0.00000   | 314.17       | 0.31417        | 436.190           | 5.97       | (0.43) | 0.00             | 0.00            | 0             | 16,000.00 |
| R2035            | On 05/02/2026 | Bond Future        | 8.64   | Call      | 1,567.17  | 0.0000    | 1.56717    | 0.00000   | 1,979.85     | 1.97985        | 1,567.170         | 6.43       | 0.84   | 0.00             | 0.00            | 0             | 350.00    |
| R2035            | On 05/02/2026 | Bond Future        | 9.14   | Put       | 2.36      | 0.00236   | 0.00236    | 0.00000   | 2.34         | 0.00234        | 2.360             | 7.61       | 0.00   | 0.00             | 0.00            | 0             | 350.00    |
| R2035            | On 05/02/2026 | Bond Future        | 9.25   | Put       | 0.92      | 0.00092   | 0.00092    | 0.00000   | 1.00         | 0.00100        | 0.920             | 7.87       | 0.00   | 0.00             | 0.00            | 0             | 16,000.00 |
| R2035            | On 05/02/2026 | Bond Future        | 9.64   | Put       | 0.03      | 0.00003   | 0.00003    | 0.00000   | 0.04         | 0.00004        | 0.030             | 8.66       | 0.00   | 0.00             | 0.00            | 0             | 350.00    |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 10,439.74 | 0.0000    | 10.43974   | 0.00000   | 10,886.70    | 10.88670       | 10,439.740        | 9.74       | 1.00   | 0.00             | 0.00            | 0             | 250.00    |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 11,917.52 | 0.0000    | 11.91752   | 0.00000   | 12,364.48    | 12.36448       | 11,917.520        | 9.90       | 1.00   | 0.00             | 0.00            | 0             | 2,000.00  |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 0.00      | 0.00000   | 0.00000    | 0.00000   | 0.00         | 0.00000        |                   | 9.90       | 0.00   | 0.00             | 0.00            | 0             | 250.00    |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 14,572.35 | 0.0000    | 14.57235   | 0.00000   | 15,019.31    | 15.01931       | 14,572.350        | 9.90       | 1.00   | 0.00             | 0.00            | 0             | 2,000.00  |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 0.00      | 0.00000   | 0.00000    | 0.00000   | 0.00         | 0.00000        |                   | 9.90       | 0.00   | 0.00             | 0.00            | 0             | 250.00    |
| R2035            | On 05/02/2026 | Bond Future        | 12.44  | Put       | 0.00      | 0.00000   | 0.00000    | 0.00000   | 0.00         | 0.00000        |                   | 9.90       | 0.00   | 0.00             | 0.00            | 0             | 2,000.00  |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.46310   | 104.25908 | 0.00000    | 8.39021   | 104.71387    |                |                   | 5.65       | 0.00   | 6,851,593,960.36 |                 | 65,717        | 91,165.00 |
| R2035            | On 07/05/2026 | Bond Future        | 8.29   | Call      | 833.16    | 0.0000    | 0.83316    | 0.00000   | 1,034.06     | 1.03406        | 833.160           | 5.74       | 0.38   | 0.00             | 0.00            | 0             | 1,000.00  |
| R2035            | On 07/05/2026 | Bond Future        | 8.79   | Call      | 2,731.79  | 0.0000    | 2.73179    | 0.00000   | 3,079.51     | 3.07951        | 2,731.790         | 6.79       | 0.71   | 0.00             | 0.00            | 0             | 1,000.00  |
| R2035            | On 07/05/2026 | Bond Future        | 9.20   | Put       | 318.84    | 0.0000    | 0.31884    | 0.00000   | 271.64       | 0.27164        | 318.840           | 7.63       | (0.14) | 0.00             | 0.00            | 0             | 1,000.00  |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 7,124.53  | 0.0000    | 7.12453    | 0.00000   | 7,560.75     | 7.56075        | 7,124.530         | 8.42       | 0.94   | 0.00             | 0.00            | 0             | 250.00    |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 7,232.77  | 0.0000    | 7.23277    | 0.00000   | 7,669.77     | 7.66977        | 7,232.770         | 8.46       | 0.94   | 0.00             | 0.00            | 0             | 200.00    |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 7,503.54  | 0.0000    | 7.50354    | 0.00000   | 7,942.35     | 7.94235        | 7,503.540         | 8.54       | 0.95   | 0.00             | 0.00            | 0             | 350.00    |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 49.34     | 0.04934   | 0.04934    | 0.00000   | 42.93        | 0.04293        | 49.340            | 9.31       | (0.02) | 0.00             | 0.00            | 0             | 250.00    |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 47.52     | 0.04752   | 0.04752    | 0.00000   | 41.37        | 0.04137        | 47.520            | 9.34       | (0.02) | 0.00             | 0.00            | 0             | 200.00    |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 43.32     | 0.04332   | 0.04332    | 0.00000   | 37.78        | 0.03778        | 43.320            | 9.43       | (0.02) | 0.00             | 0.00            | 0             | 350.00    |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 11.40     | 0.01140   | 0.01140    | 0.00000   | 9.94         | 0.00994        | 11.400            | 9.50       | (0.01) | 0.00             | 0.00            | 0             | 250.00    |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 10.65     | 0.01065   | 0.01065    | 0.00000   | 9.28         | 0.00928        | 10.650            | 9.50       | (0.01) | 0.00             | 0.00            | 0             | 200.00    |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 8.95      | 0.00895   | 0.00895    | 0.00000   | 7.80         | 0.00780        | 8.950             | 9.50       | (0.01) | 0.00             | 0.00            | 0             | 350.00    |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.51504   | 106.12610 | 0.00000    | 8.43904   | 106.58893    |                |                   | 5.65       | 0.00   | 0.00             | 0.00            | 0             | 56.00     |

| 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        | 8.29   | Call      | 1,194.40  | 0000  | 1.19   | 440   | 0.00 | 0000 | 1,396.51     | 0000           | 1.39       | 651        | 1,194.400  | 5.72        | 0.39   | 0.00             | 0.00   | 0             | 1,000.00   |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 2,653.10  | 0000  | 2.65   | 310   | 0.00 | 0000 | 2,953.88     | 0000           | 2.95       | 388        | 2,653.100  | 6.47        | 0.60   | 0.00             | 0.00   | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 8.79   | Call      | 2,980.27  | 0000  | 2.98   | 027   | 0.00 | 0000 | 3,296.18     | 0000           | 3.29       | 618        | 2,980.270  | 6.61        | 0.64   | 0.00             | 0.00   | 0             | 1,000.00   |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 4,492.29  | 0000  | 4.49   | 229   | 0.00 | 0000 | 4,859.64     | 0000           | 4.85       | 964        | 4,492.290  | 7.18        | 0.75   | 0.00             | 0.00   | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 760.86    | 0000  | 0.76   | 086   | 0.00 | 0000 | 674.75       | 0000           | 0.67       | 475        | 760.860    | 7.31        | (0.22) | 0.00             | 0.00   | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 4,917.95  | 0000  | 4.91   | 795   | 0.00 | 0000 | 5,295.78     | 0000           | 5.29       | 578        | 4,917.950  | 7.33        | 0.78   | 0.00             | 0.00   | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.39   | Put       | 597.48    | 0000  | 0.59   | 748   | 0.00 | 0000 | 529.59       | 0000           | 0.52       | 959        | 597.480    | 7.59        | (0.18) | 0.00             | 0.00   | 0             | 1,000.00   |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 433.93    | 0000  | 0.43   | 393   | 0.00 | 0000 | 384.66       | 0000           | 0.38       | 466        | 433.930    | 7.94        | (0.13) | 0.00             | 0.00   | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 390.61    | 0000  | 0.39   | 061   | 0.00 | 0000 | 346.34       | 0000           | 0.34       | 634        | 390.610    | 8.06        | (0.12) | 0.00             | 0.00   | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 385.57    | 0000  | 0.38   | 557   | 0.00 | 0000 | 341.89       | 0000           | 0.34       | 189        | 385.570    | 8.08        | (0.12) | 0.00             | 0.00   | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 228.88    | 0000  | 0.22   | 888   | 0.00 | 0000 | 203.51       | 0000           | 0.20       | 351        | 228.880    | 8.68        | (0.07) | 0.00             | 0.00   | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 204.90    | 0000  | 0.20   | 490   | 0.00 | 0000 | 182.35       | 0000           | 0.18       | 235        | 204.900    | 8.82        | (0.07) | 0.00             | 0.00   | 0             | 250.00     |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.57      | 878   | 103.45 | 249   | 0.00 | 0000 | 8.49         | 956            | 103.92     | 299        |            | 5.76        | 0.00   | 0.00             | 0.00   | 0             | 0.00       |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 2,980.48  | 0000  | 2.98   | 048   | 0.00 | 0000 | 3,281.81     | 0000           | 3.28       | 181        | 2,980.480  | 6.22        | 0.60   | 0.00             | 0.00   | 0             | 200.00     |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 958.15    | 0000  | 0.95   | 815   | 0.00 | 0000 | 858.41       | 0000           | 0.85       | 841        | 958.150    | 6.96        | (0.24) | 0.00             | 0.00   | 0             | 200.00     |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 548.58    | 0000  | 0.54   | 858   | 0.00 | 0000 | 490.88       | 0000           | 0.49       | 088        | 548.580    | 7.63        | (0.15) | 0.00             | 0.00   | 0             | 200.00     |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.65      | 636   | 105.21 | 203   | 0.00 | 0000 | 8.57         | 360            | 105.69     | 021        |            | 5.61        | 0.00   | 0.00             | 0.00   | 0             | 0.00       |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00    | 0000  | 0.00   | 0000  | 0.00 | 0000 | 100.00       | 0000           | 0.00       | 0000       |            | 0.00        | 0.00   | 0.00             | 0.00   | 0             | 0.00       |
| R2037            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.77      | 730   | 98.30  | 176   | 0.00 | 0000 | 8.71         | 745            | 98.71      | 374        |            | 6.58        | 0.00   | 1,688,136,124.48 |        | 17,173        | 88,348.00  |
| R2037            | On 05/02/2026 | Bond Future        | 9.65   | Put       | 0.61      | 000   | 0.00   | 061   | 0.00 | 0000 | 0.77         | 000            | 0.00       | 077        | 0.610      | 9.17        | 0.00   | 0.00             | 0.00   | 0             | 11,500.00  |
| R2037            | On 05/02/2026 | Bond Future        | 10.10  | Put       | 0.01      | 000   | 0.00   | 001   | 0.00 | 0000 | 0.02         | 000            | 0.00       | 002        | 0.010      | 10.33       | 0.00   | 0.00             | 0.00   | 0             | 11,500.00  |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 13,219.93 | 0000  | 13.21  | 930   | 0.00 | 0000 | 13,631.91    | 0000           | 13.63      | 191        | 13,219.930 | 11.95       | 1.00   | 0.00             | 0.00   | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 15,975.08 | 0000  | 15.97  | 508   | 0.00 | 0000 | 16,387.06    | 0000           | 16.38      | 706        | 15,975.080 | 11.95       | 1.00   | 0.00             | 0.00   | 0             | 1,030.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.27  | Put       | 0.00      | 000   | 0.00   | 000   | 0.00 | 0000 | 0.00         | 000            | 0.00       | 000        |            | 11.95       | 0.00   | 0.00             | 0.00   | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.73  | Put       | 0.00      | 000   | 0.00   | 000   | 0.00 | 0000 | 0.00         | 000            | 0.00       | 000        |            | 11.95       | 0.00   | 0.00             | 0.00   | 0             | 1,030.00   |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.83      | 931   | 100.02 | 883   | 0.00 | 0000 | 8.77         | 724            | 100.44     | 797        |            | 6.49        | 0.00   | 1,712,693,627.26 |        | 17,122        | 128,320.00 |
| R2037            | On 07/05/2026 | Bond Future        | 9.00   | Call      | 2,131.20  | 0000  | 2.13   | 120   | 0.00 | 0000 | 2,418.20     | 0000           | 2.41       | 820        | 2,131.200  | 7.11        | 0.62   | 0.00             | 0.00   | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 9.49   | Call      | 4,649.14  | 0000  | 4.64   | 914   | 0.00 | 0000 | 5,018.88     | 0000           | 5.01       | 888        | 4,649.140  | 8.31        | 0.84   | 0.00             | 0.00   | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 10.06  | Put       | 127.94    | 0000  | 0.12   | 794   | 0.00 | 0000 | 113.37       | 0000           | 0.11       | 337        | 127.940    | 9.55        | (0.06) | 0.00             | 0.00   | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 12,943.94 | 0000  | 12.94  | 394   | 0.00 | 0000 | 13,361.34    | 0000           | 13.36      | 134        | 12,943.940 | 10.95       | 0.99   | 0.00             | 0.00   | 0             | 142.00     |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 0.07      | 000   | 0.00   | 007   | 0.00 | 0000 | 0.07         | 000            | 0.00       | 007        | 0.070      | 10.95       | 0.00   | 0.00             | 0.00   | 0             | 142.00     |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.90      | 355   | 97.56  | 021   | 0.00 | 0000 | 8.83         | 908            | 97.98      | 678        |            | 6.93        | 0.00   | 0.00             | 0.00   | 0             | 2,539.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 7,504.75  | 0000  | 7.50   | 475   | 0.00 | 0000 | 7,886.13     | 0000           | 7.88       | 613        | 7,504.750  | 9.57        | 0.86   | 0.00             | 0.00   | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 220.17    | 0000  | 0.22   | 017   | 0.00 | 0000 | 201.42       | 0000           | 0.20       | 142        | 220.170    | 10.82       | (0.06) | 0.00             | 0.00   | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 69.15     | 0000  | 0.06   | 915   | 0.00 | 0000 | 62.91        | 0000           | 0.06       | 291        | 69.150     | 10.91       | (0.02) | 0.00             | 0.00   | 0             | 2,541.00   |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.96      | 889   | 99.23  | 708   | 0.00 | 0000 | 8.90         | 204            | 99.67      | 078        |            | 6.80        | 0.00   | 0.00             | 0.00   | 0             | 0.00       |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 4,635.55  | 0000  | 4.63   | 555   | 0.00 | 0000 | 4,949.35     | 0000           | 4.94       | 935        | 4,635.550  | 8.10        | 0.68   | 0.00             | 0.00   | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 705.80    | 0000  | 0.70   | 580   | 0.00 | 0000 | 650.45       | 0000           | 0.65       | 045        | 705.800    | 9.39        | (0.16) | 0.00             | 0.00   | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 385.47    | 0000  | 0.38   | 547   | 0.00 | 0000 | 355.68       | 0000           | 0.35       | 568        | 385.470    | 10.22       | (0.09) | 0.00             | 0.00   | 0             | 4,490.00   |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.04      | 600   | 96.66  | 830   | 0.00 | 0000 | 8.97         | 657            | 97.10      | 902        |            | 6.90        | 0.00   | 0.00             | 0.00   | 0             | 0.00       |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00    | 0000  | 0.00   | 0000  | 0.00 | 0000 | 100.00       | 0000           | 0.00       | 0000       |            | 0.00        | 0.00   | 0.00             | 0.00   | 0             | 0.00       |
| R2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.89      | 864   | 118.43 | 810   | 0.00 | 0000 | 8.83         | 383            | 118.96     | 241        |            | 6.30        | 0.00   | 0.00             | 0.00   | 0             | 3,763.00   |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.96      | 283   | 115.03 | 628   | 0.00 | 0000 | 8.89         | 560            | 115.56     | 972        |            | 6.61        | 0.00   | 0.00             | 0.00   | 0             | 2,403.00   |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.02      | 758   | 117.09 | 611   | 0.00 | 0000 | 8.95         | 780            | 117.63     | 900        |            | 6.81        | 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 |
|------------------|---------------|--------------------|------------|-----------|--------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------|-----------------|---------------|
| R2038            | On 05/11/2026 | Bond Future        | 0.00       |           | 9.10002      |       | 113.62886  | 0.00000   | 9.02761      | 114.18080      |                   |            | 6.81   | 0.00           | 0.00 | 0               | 0.00          |
| R2038            | On 04/02/2027 | Bond Future        | 0.00       |           | 9.18381      |       | 115.56003  | 0.00000   | 9.10858      | 116.12108      |                   |            | 6.67   | 0.00           | 0.00 | 0               | 0.00          |
| R2038            | On 31/03/2038 | Price Contribution | 0.00       |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 05/02/2026 | Bond Future        | 0.00       |           | 9.06401      |       | 109.74119  | 0.00000   | 9.00429      | 110.21564      |                   |            | 6.87   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 07/05/2026 | Bond Future        | 0.00       |           | 9.12990      |       | 106.69168  | 0.00000   | 9.06806      | 107.17440      |                   |            | 7.10   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 06/08/2026 | Bond Future        | 0.00       |           | 9.19652      |       | 108.60212  | 0.00000   | 9.13245      | 109.09340      |                   |            | 7.28   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 05/11/2026 | Bond Future        | 0.00       |           | 9.27031      |       | 105.49282  | 0.00000   | 9.20395      | 105.99230      |                   |            | 7.49   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 04/02/2027 | Bond Future        | 0.00       |           | 9.35484      |       | 107.28576  | 0.00000   | 9.28604      | 107.79344      |                   |            | 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       |           | 9.13326      |       | 99.20328   | 0.00000   | 9.06343      | 99.74643       |                   |            | 7.42   | 0.00           | 0.00 | 0               | 73,545.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.05 Call  |           | 376.42000    |       | 0.37642    | 0.00000   | 655.38000    | 0.65538        | 376.420           | 7.58       | 0.35   | 0.00           |      | 0               | 13,500.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.20 Call  |           | 975.31000    |       | 0.97531    | 0.00000   | 1,392.77000  | 1.39277        | 975.310           | 8.07       | 0.62   | 0.00           |      | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.40 Put   |           | 126.58000    |       | 0.12658    | 0.00000   | 95.01000     | 0.09501        | 126.580           | 8.73       | (0.13) | 0.00           |      | 0               | 13,500.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.80 Call  |           | 4,985.16000  |       | 4.98516    | 0.00000   | 5,527.97000  | 5.52797        | 4,985.160         | 10.02      | 0.99   | 0.00           |      | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.24 Put  |           | 0.15000      |       | 0.00015    | 0.00000   | 0.22000      | 0.00022        | 0.150             | 11.34      | 0.00   | 0.00           |      | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.35 Call |           | 8,819.49000  |       | 8.81949    | 0.00000   | 9,362.68000  | 9.36268        | 8,819.490         | 11.65      | 1.00   | 0.00           |      | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 10.75 Put  |           | 0.00000      |       | 0.00000    | 0.00000   | 0.01000      | 0.00001        |                   | 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 |           | 18,024.37000 |       | 18.02437   | 0.00000   | 18,567.52000 | 18.56752       | 18,024.370        | 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       |           | 9.19984      |       | 100.94616  | 0.00000   | 9.12764      | 101.49880      |                   | 7.34       | 0.00   | 100,946,160.00 |      | 1,000           | 360.00        |
| R2040            | On 07/05/2026 | Bond Future        | 10.70 Call |           | 10,654.33000 |       | 10.65433   | 0.00000   | 11,193.90000 | 11.19390       | 10,654.330        | 11.73      | 0.96   | 0.00           |      | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72 Put  |           | 6.73000      |       | 0.00673    | 0.00000   | 5.94000      | 0.00594        | 6.730             | 12.43      | 0.00   | 0.00           |      | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.22 Put  |           | 1.13000      |       | 0.00113    | 0.00000   | 1.01000      | 0.00101        | 1.130             | 12.43      | 0.00   | 0.00           |      | 0               | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00       |           | 9.26878      |       | 98.24341   | 0.00000   | 9.19404      | 98.80583       |                   | 7.88       | 0.00   | 0.00           |      | 0               | 41,362.00     |
| R2040            | On 05/11/2026 | Bond Future        | 0.00       |           | 9.33806      |       | 99.93195   | 0.00000   | 9.26082      | 100.50380      |                   | 7.77       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91 Call  |           | 5,641.39000  |       | 5.64139    | 0.00000   | 6,067.97000  | 6.06797        | 5,641.390         | 9.16       | 0.71   | 0.00           |      | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67 Put  |           | 732.27000    |       | 0.73227    | 0.00000   | 664.07000    | 0.66407        | 732.270           | 10.64      | (0.14) | 0.00           |      | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27 Put  |           | 422.13000    |       | 0.42213    | 0.00000   | 383.91000    | 0.38391        | 422.130           | 11.71      | (0.08) | 0.00           |      | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00       |           | 9.41813      |       | 97.12435   | 0.00000   | 9.33817      | 97.70567       |                   | 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       |           | 9.25403      |       | 110.90205  | 0.00000   | 9.19937      | 111.38144      |                   | 7.52       | 0.00   | 0.00           |      | 0               | 1,937.00      |
| R2042            | On 07/05/2026 | Bond Future        | 0.00       |           | 9.31999      |       | 107.74695  | 0.00000   | 9.26352      | 108.23468      |                   | 7.79       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00       |           | 9.38655      |       | 109.67624  | 0.00000   | 9.32819      | 110.17257      |                   | 8.01       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00       |           | 9.45940      |       | 106.45942  | 0.00000   | 9.39910      | 106.96404      |                   | 8.27       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2042            | On 04/02/2027 | Bond Future        | 0.00       |           | 9.54188      |       | 108.26876  | 0.00000   | 9.47952      | 108.78166      |                   | 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       |           | 9.34811      |       | 95.07699   | 0.00000   | 9.28335      | 95.61602       |                   | 8.35       | 0.00   | 0.00           |      | 0               | 51,071.00     |
| R2044            | On 05/02/2026 | Bond Future        | 10.07 Call |           | 5,710.93000  |       | 5.71093    | 0.00000   | 6,250.11000  | 6.25011        | 5,710.930         | 11.35      | 0.99   | 0.00           |      | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.90 Call |           | 11,637.80000 |       | 11.63780   | 0.00000   | 12,176.84000 | 12.17684       | 11,637.800        | 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       |           | 9.41368      |       | 96.74745   | 0.00000   | 9.34690      | 97.29584       |                   | 8.28       | 0.00   | 145,121,175.00 |      | 1,500           | 92,382.00     |
| R2044            | On 07/05/2026 | Bond Future        | 10.00 Put  |           | 608.08000    |       | 0.60808    | 0.00000   | 529.69000    | 0.52969        | 608.080           | 10.65      | (0.19) | 0.00           |      | 0               | 15,000.00     |

| 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 |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|-------------|----------------|-----------------|---------------|
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.48138     |       | 94.09481   | 0.00000   | 9.41243      | 94.65299       |                   |            | 8.93   | 0.00        | 0.00           | 0               | 7,681.00      |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.54888     |       | 95.71194   | 0.00000   | 9.47781      | 96.27953       |                   |            | 8.82   | 0.00        | 0.00           | 0               | 0.00          |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.62593     |       | 92.95775   | 0.00000   | 9.55257      | 93.53470       |                   |            | 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   |           | 9.29778     |       | 98.83366   | 0.00000   | 9.23806      | 99.36910       |                   |            | 8.58   | 0.00        | 762,995,855.20 | 7,720           | 47,830.00     |
| R2048            | On 05/02/2026 | Bond Future        | 8.90   | Call      | 8.01000     |       | 0.00801    | 0.00000   | 30.65000     | 0.03065        | 8.010             | 7.64       | 0.01   | 0.00        |                | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.40   | Call      | 1,309.54000 |       | 1.30954    | 0.00000   | 1,751.23000  | 1.75123        | 1,309.540         | 9.14       | 0.68   | 0.00        |                | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.65   | Call      | 3,132.33000 |       | 3.13233    | 0.00000   | 3,656.16000  | 3.65616        | 3,132.330         | 10.09      | 0.93   | 0.00        |                | 0               | 12,500.00     |
| R2048            | On 05/02/2026 | Bond Future        | 9.90   | Put       | 9.91000     |       | 0.00991    | 0.00000   | 9.76000      | 0.00976        | 9.910             | 11.03      | (0.01) | 0.00        |                | 0               | 1,940.00      |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.35415     |       | 96.13334   | 0.00000   | 9.29268      | 96.67819       |                   |            | 8.91   | 0.00        | 742,149,384.80 | 7,720           | 227,696.00    |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.41137     |       | 97.85481   | 0.00000   | 9.34806      | 98.40933       |                   |            | 9.19   | 0.00        | 0.00           | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.47533     |       | 95.10226   | 0.00000   | 9.41016      | 95.66599       |                   |            | 9.51   | 0.00        | 0.00           | 0               | 0.00          |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.54822     |       | 96.71951   | 0.00000   | 9.48103      | 97.29258       |                   |            | 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   |           | 9.14627     |       | 128.92923  | 0.00000   | 9.08648      | 129.65328      |                   |            | 8.78   | 0.00        | 889,611,687.00 | 6,900           | 9,707.00      |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.19891     |       | 125.33469  | 0.00000   | 9.13737      | 126.07144      |                   |            | 9.12   | 0.00        | 864,809,361.00 | 6,900           | 73,229.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.25146     |       | 127.57892  | 0.00000   | 9.18811      | 128.32877      |                   |            | 9.41   | 0.00        | 0.00           | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.30872     |       | 123.91399  | 0.00000   | 9.24353      | 124.67635      |                   |            | 9.75   | 0.00        | 0.00           | 0               | 0.00          |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.37327     |       | 126.02006  | 0.00000   | 9.30612      | 126.79506      |                   |            | 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   |           | 8.60634     |       | 86.54737   | 0.00000   | 8.54143      | 86.93667       |                   |            | 6.46   | 0.00        | 721,372,328.95 | 8,335           | 30,492.00     |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.65941     |       | 84.91752   | 0.00000   | 8.59214      | 85.31366       |                   |            | 6.60   | 0.00        | 721,119,579.84 | 8,492           | 15,463.00     |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.71279     |       | 86.43814   | 0.00000   | 8.64304      | 86.84125       |                   |            | 6.72   | 0.00        | 0.00           | 0               | 3,673.00      |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.77363     |       | 84.77485   | 0.00000   | 8.70131      | 85.18470       |                   |            | 6.81   | 0.00        | 0.00           | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.84534     |       | 86.21649   | 0.00000   | 8.77027      | 86.63305       |                   |            | 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   |           | 257.93159   |       | 257.93159  | 0.00000   | 257.99673    | 257.99673      |                   |            | 0.00   | 0.00        | 0.00           | 0               | 534.00        |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 259.06138   |       | 259.06138  | 0.00000   | 259.12749    | 259.12749      |                   |            | 0.00   | 0.00        | 0.00           | 0               | 918.00        |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 263.76320   |       | 263.76320  | 0.00000   | 263.83028    | 263.83028      |                   |            | 0.00   | 0.00        | 0.00           | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 264.84365   |       | 264.84365  | 0.00000   | 264.91082    | 264.91082      |                   |            | 0.00   | 0.00        | 0.00           | 0               | 0.00          |
| R210             | On 04/02/2027 | Bond Future        | 0.00   |           | 269.41250   |       | 269.41250  | 0.00000   | 269.48004    | 269.48004      |                   |            | 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   |           | 7.68352     |       | 100.32922  | 0.00000   | 7.63332      | 100.53283      |                   |            | 3.70   | 0.00        | 0.00           | 0               | 18,584.00     |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 7.71653     |       | 98.54252   | 0.00000   | 7.66325      | 98.74971       |                   |            | 3.64   | 0.00        | 0.00           | 0               | 65,316.00     |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 7.74840     |       | 100.30720  | 0.00000   | 7.69167      | 100.51798      |                   |            | 3.53   | 0.00        | 0.00           | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.79861     |       | 98.48408   | 0.00000   | 7.73812      | 98.69827       |                   |            | 3.48   | 0.00        | 0.00           | 0               | 0.00          |
| R213             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.86913     |       | 100.15969  | 0.00000   | 7.80433      | 100.37720      |                   |            | 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   |           | 9.16298     |       | 81.40446   | 0.00000   | 9.10325      | 81.81320       |                   |            | 7.94   | 0.00        | 0.00           | 0               | 9,919.00      |
| R214             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.22025     |       | 79.53889   | 0.00000   | 9.15873      | 79.95468       |                   |            | 8.19   | 0.00        | 0.00           | 0               | 32,239.00     |
| R214             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.27849     |       | 80.96323   | 0.00000   | 9.21506      | 81.38640       |                   |            | 8.44   | 0.00        | 0.00           | 0               | 0.00          |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.34444     |       | 79.06077   | 0.00000   | 9.27907      | 79.49101       |                   |            | 8.69   | 0.00        | 0.00           | 0               | 0.00          |
| R214             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.42019     |       | 80.40553   | 0.00000   | 9.35272      | 80.84292       |                   |            | 8.51   | 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                    | On | 28/02/2041 | 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          |
| R214/R209               | On | 28/02/2041 | 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          |
| SIVC038                 | On | 31/01/2038 | Bond Future        | 0.00      | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00              | 0.00        | 0               | 0.00          |
| Total for Derivatives : |    |            |                    |           |           |         |            |           |              |                |                      |            | 37,727,302,819.55 |             | 280,584         | 1,887,721.00  |
| Grand Total:            |    |            |                    |           |           |         |            |           |              |                |                      |            | 37,727,302,819.55 |             | 280,584         | 1,887,721.00  |