

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2026

| 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   |           | 1,270.46300 |       | 1,270.46300 | 0.00000   | 1,267.39000  | 1,267.39000    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,292.76300 |       | 1,292.76300 | 0.00000   | 1,289.66000  | 1,289.66000    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,315.61900 |       | 1,315.61900 | 0.00000   | 1,312.51400  | 1,312.51400    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,338.48300 |       | 1,338.48300 | 0.00000   | 1,335.36700  | 1,335.36700    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 04/02/2027 | Index Future       | 0.00   |           | 1,361.26100 |       | 1,361.26100 | 0.00000   | 1,358.14300  | 1,358.14300    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 05/02/2026 | Index Future       | 0.00   |           | 1,643.64600 |       | 1,643.64600 | 0.00000   | 1,634.34200  | 1,634.34200    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,672.49600 |       | 1,672.49600 | 0.00000   | 1,663.06000  | 1,663.06000    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,702.06600 |       | 1,702.06600 | 0.00000   | 1,692.53100  | 1,692.53100    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,731.64600 |       | 1,731.64600 | 0.00000   | 1,722.00100  | 1,722.00100    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 04/02/2027 | Index Future       | 0.00   |           | 1,761.11400 |       | 1,761.11400 | 0.00000   | 1,751.37100  | 1,751.37100    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 05/02/2026 | Index Future       | 0.00   |           | 1,385.49700 |       | 1,385.49700 | 0.00000   | 1,378.14900  | 1,378.14900    |                   | 0.00       | 0.00  | 0.00        | 0               | 66.00         |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,409.81600 |       | 1,409.81600 | 0.00000   | 1,402.36500  | 1,402.36500    |                   | 0.00       | 0.00  | 0.00        | 0               | 13.00         |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,434.74200 |       | 1,434.74200 | 0.00000   | 1,427.21700  | 1,427.21700    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,459.67600 |       | 1,459.67600 | 0.00000   | 1,452.06600  | 1,452.06600    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 04/02/2027 | Index Future       | 0.00   |           | 1,484.51600 |       | 1,484.51600 | 0.00000   | 1,476.83300  | 1,476.83300    |                   | 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   |           | 8.66000     |       | 96.69742    | 0.00000   | 8.75123      | 96.21914       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.72468     |       | 94.62614    | 0.00000   | 8.81974      | 94.14110       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.79046     |       | 96.34002    | 0.00000   | 8.88924      | 95.85009       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.86973     |       | 94.22560    | 0.00000   | 8.97263      | 93.73014       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.96714     |       | 95.84689    | 0.00000   | 9.07450      | 95.34644       |                   | 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   |           | 9.30912     |       | 95.79673    | 0.00000   | 9.39512      | 95.12321       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.37235     |       | 93.23785    | 0.00000   | 9.46092      | 92.55410       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.43521     |       | 94.92640    | 0.00000   | 9.52615      | 94.23407       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.50425     |       | 92.31508    | 0.00000   | 9.59777      | 91.61373       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.58217     |       | 93.90191    | 0.00000   | 9.67834      | 93.19195       |                   | 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   |           | 1,359.76100 |       | 1,359.76100 | 0.00000   | 1,352.63000  | 1,352.63000    |                   | 0.00       | 0.00  | 0.00        | 0               | 24.00         |
| GOVI             | On 07/05/2026 | GOVI               | 0.00   |           | 1,383.62800 |       | 1,383.62800 | 0.00000   | 1,376.39700  | 1,376.39700    |                   | 0.00       | 0.00  | 0.00        | 0               | 618.00        |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,408.09200 |       | 1,408.09200 | 0.00000   | 1,400.78900  | 1,400.78900    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,432.56200 |       | 1,432.56200 | 0.00000   | 1,425.17800  | 1,425.17800    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| GOVI             | On 04/02/2027 | GOVI               | 0.00   |           | 1,456.94100 |       | 1,456.94100 | 0.00000   | 1,449.48600  | 1,449.48600    |                   | 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   |           | 144.88668   |       | 144.88668   | 0.00000   | 144.56838    | 144.56838      |                   | 0.00       | 0.00  | 0.00        | 0               | 1,760.00      |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 146.01108   |       | 146.01108   | 0.00000   | 145.68985    | 145.68985      |                   | 0.00       | 0.00  | 0.00        | 0               | 3,125.00      |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 148.65585   |       | 148.65585   | 0.00000   | 148.33477    | 148.33477      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.76859   |       | 149.76859   | 0.00000   | 149.44693    | 149.44693      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 152.34931   |       | 152.34931   | 0.00000   | 152.02782    | 152.02782      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 31/03/2029 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000     | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |

| Contract Details |               |                    | Strike | Call /Put | MTM    | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | ContractsTraded | Open Interest |   |           |
|------------------|---------------|--------------------|--------|-----------|--------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|---------------|---|-----------|
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 112.58 | 591   | 112.58     | 591       | 0.00000      | 112.39         | 110               | 112.39     | 110   | 2.04        | 0.00            | 0.00          | 0 | 105.00    |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 114.59 | 002   | 114.59     | 002       | 0.00000      | 114.39         | 380               | 114.39     | 380   | 1.87        | 0.00            | 0.00          | 0 | 736.00    |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 114.25 | 302   | 114.25     | 302       | 0.00000      | 114.05         | 817               | 114.05     | 817   | 1.86        | 0.00            | 0.00          | 0 | 1,893.00  |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.24 | 164   | 116.24     | 164       | 0.00000      | 116.04         | 713               | 116.04     | 713   | 1.75        | 0.00            | 0.00          | 0 | 0.00      |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 115.79 | 766   | 115.79     | 766       | 0.00000      | 115.60         | 466               | 115.60     | 466   | 1.70        | 0.00            | 0.00          | 0 | 0.00      |
| I2031            | On 31/01/2031 | 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      |
| I2033            | On 14/08/2015 | 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      |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 142.35 | 872   | 142.35     | 872       | 0.00000      | 141.68         | 135               | 141.68     | 135   | 0.00        | 0.00            | 0.00          | 0 | 2,363.00  |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 143.33 | 570   | 143.33     | 570       | 0.00000      | 142.64         | 901               | 142.64     | 901   | 0.00        | 0.00            | 0.00          | 0 | 9,432.00  |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 145.93 | 205   | 145.93     | 205       | 0.00000      | 145.23         | 876               | 145.23     | 876   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 146.89 | 493   | 146.89     | 493       | 0.00000      | 146.19         | 437               | 146.19     | 437   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 149.42 | 630   | 149.42     | 630       | 0.00000      | 148.71         | 1928              | 148.71     | 1928  | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2033            | On 28/02/2033 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00000    |       | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 155.13 | 263   | 155.13     | 263       | 0.00000      | 154.82         | 573               | 154.82     | 573   | 0.00        | 0.00            | 0.00          | 0 | 1,637.00  |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 157.89 | 398   | 157.89     | 398       | 0.00000      | 157.58         | 469               | 157.58     | 469   | 0.00        | 0.00            | 0.00          | 0 | 2,575.00  |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 158.56 | 369   | 158.56     | 369       | 0.00000      | 158.25         | 531               | 158.25     | 531   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 161.32 | 411   | 161.32     | 411       | 0.00000      | 161.01         | 555               | 161.01     | 555   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 161.88 | 291   | 161.88     | 291       | 0.00000      | 161.57         | 561               | 161.57     | 561   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2038            | On 31/01/2038 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00000    |       | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2043            | On 05/02/2026 | Bond Future        | 0.00   |           | 121.20 | 337   | 121.20     | 337       | 0.00000      | 120.57         | 924               | 120.57     | 924   | 4.71        | 0.00            | 0.00          | 0 | 0.00      |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 123.36 | 083   | 123.36     | 083       | 0.00000      | 122.72         | 796               | 122.72     | 796   | 4.65        | 0.00            | 0.00          | 0 | 0.00      |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 122.75 | 333   | 122.75     | 333       | 0.00000      | 122.11         | 422               | 122.11     | 422   | 4.88        | 0.00            | 0.00          | 0 | 0.00      |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 124.88 | 985   | 124.88     | 985       | 0.00000      | 124.24         | 353               | 124.24     | 353   | 4.79        | 0.00            | 0.00          | 0 | 0.00      |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 124.15 | 924   | 124.15     | 924       | 0.00000      | 123.50         | 722               | 123.50     | 722   | 4.84        | 0.00            | 0.00          | 0 | 0.00      |
| I2043            | On 31/01/2043 | 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      |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 138.30 | 495   | 138.30     | 495       | 0.00000      | 138.00         | 760               | 138.00     | 760   | 0.00        | 0.00            | 0.00          | 0 | 4,439.00  |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 138.48 | 107   | 138.48     | 107       | 0.00000      | 138.18         | 107               | 138.18     | 107   | 0.00        | 0.00            | 0.00          | 0 | 18,062.00 |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 140.98 | 936   | 140.98     | 936       | 0.00000      | 140.68         | 965               | 140.68     | 965   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 141.12 | 522   | 141.12     | 522       | 0.00000      | 140.82         | 499               | 140.82     | 499   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 143.55 | 609   | 143.55     | 609       | 0.00000      | 143.25         | 623               | 143.25     | 623   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2046            | On 31/03/2046 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00000    |       | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 139.74 | 549   | 139.74     | 549       | 0.00000      | 138.57         | 274               | 138.57     | 274   | 0.00        | 0.00            | 0.00          | 0 | 2,608.00  |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 142.23 | 285   | 142.23     | 285       | 0.00000      | 141.04         | 192               | 141.04     | 192   | 0.00        | 0.00            | 0.00          | 0 | 15,887.00 |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 142.36 | 907   | 142.36     | 907       | 0.00000      | 141.16         | 235               | 141.16     | 235   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 144.84 | 751   | 144.84     | 751       | 0.00000      | 143.62         | 460               | 143.62     | 460   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 144.86 | 799   | 144.86     | 799       | 0.00000      | 143.62         | 982               | 143.62     | 982   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2050            | On 31/12/2050 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    |           | 0.00000      | 100.00         | 000               | 0.00000    |       | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| I2058            | On 05/02/2026 | Bond Future        | 0.00   |           | 125.49 | 601   | 125.49     | 601       | 0.00000      | 125.39         | 810               | 125.39     | 810   | 6.89        | 0.00            | 0.00          | 0 | 0.00      |
| I2058            | On 07/05/2026 | Bond Future        | 0.00   |           | 127.72 | 997   | 127.72     | 997       | 0.00000      | 127.63         | 263               | 127.63     | 263   | 6.88        | 0.00            | 0.00          | 0 | 0.00      |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 127.20 | 161   | 127.20     | 161       | 0.00000      | 127.10         | 800               | 127.10     | 800   | 7.26        | 0.00            | 0.00          | 0 | 0.00      |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 129.41 | 556   | 129.41     | 556       | 0.00000      | 129.32         | 450               | 129.32     | 450   | 7.19        | 0.00            | 0.00          | 0 | 0.00      |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 128.76 | 305   | 128.76     | 305       | 0.00000      | 128.67         | 594               | 128.67     | 594   | 7.33        | 0.00            | 0.00          | 0 | 0.00      |
| I2058            | On 31/01/2058 | 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      |
| IGOV             | On 05/02/2026 | Index Future       | 0.00   |           | 429.48 | 900   | 429.48     | 900       | 0.00000      | 427.84         | 500               | 427.84     | 500   | 0.00        | 0.00            | 0.00          | 0 | 227.00    |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 437.13 | 400   | 437.13     | 400       | 0.00000      | 435.46         | 900               | 435.46     | 900   | 0.00        | 0.00            | 0.00          | 0 | 23.00     |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 444.96 | 800   | 444.96     | 800       | 0.00000      | 443.29         | 000               | 443.29     | 000   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 452.80 | 300   | 452.80     | 300       | 0.00000      | 451.11         | 100               | 451.11     | 100   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |
| IGOV             | On 04/02/2027 | Index Future       | 0.00   |           | 460.61 | 000   | 460.61     | 000       | 0.00000      | 458.90         | 600               | 458.90     | 600   | 0.00        | 0.00            | 0.00          | 0 | 0.00      |

| Contract Details |               |                        | Strike | Call /Put | MTM         | Yield     | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On | Volatility | Delta | Delta Value |                  | ContractsTraded | Open Interest |
|------------------|---------------|------------------------|--------|-----------|-------------|-----------|------------|-------------|--------------|----------------|------------|------------|-------|-------------|------------------|-----------------|---------------|
|                  |               |                        |        |           |             |           |            |             |              |                | Option     |            |       |             |                  |                 |               |
| 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    | 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     | 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     | 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     | 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     | 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     | 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     | 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    | 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    | 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    | 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    | 0.00000     | 100.00000    | 0.00000        |            | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 05/02/2026 | Bond Future            | 0.00   |           | 6.87270     | 105.31200 | 0.00000    | 6.87098     | 6.87098      | 105.31325      |            | 0.35       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 07/05/2026 | Bond Future            | 0.00   |           | 6.76722     | 103.04891 | 0.00000    | 6.76150     | 6.76150      | 103.05215      |            | 0.34       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 06/08/2026 | Bond Future            | 0.00   |           | 6.48254     | 101.14671 | 0.00000    | 6.46094     | 6.46094      | 101.15437      |            | 0.25       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future            | 0.00   |           | 5.33639     | 102.88329 | 0.00000    | 5.23973     | 5.23973      | 102.89439      |            | 0.07       |       | 0.00        | 0.00             | 0               | 0.00          |
| R187             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 0.00000     | 100.00000    | 0.00000        |            | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 05/02/2026 | Bond Future            | 0.00   |           | 6.87725     | 108.60157 | 0.00000    | 6.87647     | 6.87647      | 108.60288      |            | 1.02       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 07/05/2026 | Bond Future            | 0.00   |           | 6.84235     | 106.37027 | 0.00000    | 6.84014     | 6.84014      | 106.37364      |            | 0.97       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 06/08/2026 | Bond Future            | 0.00   |           | 6.78023     | 105.35861 | 0.00000    | 6.77423     | 6.77423      | 105.36587      |            | 0.99       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future            | 0.00   |           | 6.71788     | 106.58868 | 0.00000    | 6.70727     | 6.70727      | 106.59986      |            | 0.83       |       | 0.00        | 0.00             | 0               | 0.00          |
| R188             | On 21/12/2027 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 0.00000     | 100.00000    | 0.00000        |            | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R202             | On 05/02/2026 | Bond Future            | 0.00   |           | 293.07179   | 293.07179 | 0.00000    | 291.51175   | 291.51175    | 291.51175      |            | 0.00       |       | 0.00        | 0.00             | 0               | 378.00        |
| R202             | On 07/05/2026 | Bond Future            | 0.00   |           | 298.28875   | 298.28875 | 0.00000    | 296.70619   | 296.70619    | 296.70619      |            | 0.00       |       | 0.00        | 0.00             | 0               | 772.00        |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 298.29603   | 298.29603 | 0.00000    | 296.69743   | 296.69743    | 296.69743      |            | 0.00       |       | 0.00        | 0.00             | 0               | 253.00        |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 303.48927   | 303.48927 | 0.00000    | 301.87233   | 301.87233    | 301.87233      |            | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R202             | On 04/02/2027 | Bond Future            | 0.00   |           | 303.24440   | 303.24440 | 0.00000    | 301.61189   | 301.61189    | 301.61189      |            | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R202             | On 07/12/2033 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 0.00000     | 100.00000    | 0.00000        |            | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R2030            | On 05/02/2026 | Bond Future            | 0.00   |           | 7.26267     | 102.72259 | 0.00000    | 7.31308     | 7.31308      | 102.54885      |            | 2.76       |       | 0.00        | 2,765,394,845.39 | 26,921          | 90,301.00     |
| R2030            | On 07/05/2026 | Bond Future            | 0.00   |           | 7.27978     | 104.52562 | 0.00000    | 7.33353     | 7.33353      | 104.35076      |            | 2.67       |       | 0.00        | 0.00             | 0               | 108,166.00    |
| R2030            | On 07/05/2026 | Bond Future            | 7.21   | Call      | 479.27000   | 0.47927   | 0.00000    | 362.94000   | 362.94000    | 0.36294        | 479.270    | 2.63       |       | 0.44        | 0.00             | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.71   | Call      | 1,606.46000 | 1.60646   | 0.00000    | 1,427.73000 | 1,427.73000  | 1.42773        | 1,606.460  | 3.19       |       | 0.79        | 0.00             | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.92   | Put       | 131.03000   | 0.13103   | 0.00000    | 125.04000   | 125.04000    | 0.12504        | 131.030    | 3.41       |       | (0.14)      | 0.00             | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 7.29440     | 102.38432 | 0.00000    | 7.35131     | 7.35131      | 102.21062      |            | 2.76       |       | 0.00        | 0.00             | 0               | 48,380.00     |
| R2030            | On 06/08/2026 | Bond Future            | 7.21   | Call      | 691.03000   | 0.69103   | 0.00000    | 552.04000   | 552.04000    | 0.55204        | 691.030    | 2.72       |       | 0.45        | 0.00             | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 7.71   | Call      | 1,712.46000 | 1.71246   | 0.00000    | 1,532.92000 | 1,532.92000  | 1.53292        | 1,712.460  | 3.21       |       | 0.71        | 0.00             | 0               | 1,000.00      |

| Contract Details |               |                    | Strike | Call /Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value |                 | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|-----------------|---------------|
| R2030            | On 06/08/2026 | Bond Future        | 8.06   | Put       | 270.28    | 000   | 0.27028    | 0.00000   | 261.27       | 000            | 0.26127           | 270.280    | 3.53  | (0.19)      | 0.00            | 0               | 1,000.00      |
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.31      | 253   | 104.14221  | 0.00000   | 7.37         | 316            | 103.96888         |            | 2.61  | 0.00        | 0.00            | 0               | 0.00          |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.34      | 979   | 101.90514  | 0.00000   | 7.41         | 470            | 101.73281         |            | 2.56  | 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   |           | 7.73      | 533   | 105.47563  | 0.00000   | 7.80         | 106            | 105.15499         |            | 4.26  | 0.00        | 9,387,331.07    | 89              | 28,985.00     |
| R2032            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.76      | 947   | 103.16854  | 0.00000   | 7.83         | 834            | 102.84423         |            | 4.28  | 0.00        | 0.00            | 0               | 144,860.00    |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.80      | 291   | 105.01213  | 0.00000   | 7.87         | 472            | 104.68627         |            | 4.18  | 0.00        | 0.00            | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.84      | 713   | 102.65814  | 0.00000   | 7.92         | 230            | 102.33002         |            | 4.19  | 0.00        | 0.00            | 0               | 0.00          |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.90      | 698   | 104.40129  | 0.00000   | 7.98         | 577            | 104.07150         |            | 4.00  | 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   |           | 7.86      | 582   | 115.12007  | 0.00000   | 7.94         | 164            | 114.68368         |            | 6.52  | 0.00        | 0.00            | 0               | 4,359.00      |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.90      | 379   | 112.09923  | 0.00000   | 7.98         | 302            | 111.65727         |            | 6.41  | 0.00        | 0.00            | 0               | 9,452.00      |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.94      | 116   | 114.10236  | 0.00000   | 8.02         | 362            | 113.65711         |            | 6.70  | 0.00        | 0.00            | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.98      | 839   | 111.02246  | 0.00000   | 8.07         | 446            | 110.57321         |            | 6.54  | 0.00        | 0.00            | 0               | 0.00          |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.04      | 988   | 112.90712  | 0.00000   | 8.13         | 981            | 112.45449         |            | 6.63  | 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   |           | 8.15      | 680   | 108.52235  | 0.00000   | 8.24         | 774            | 107.93353         |            | 5.52  | 0.00        | 10,852,235.00   | 100             | 21,846.00     |
| R2035            | On 05/02/2026 | Bond Future        | 8.45   | Put       | 31.94     | 000   | 0.03194    | 0.00000   | 98.34        | 000            | 0.09834           | 31.940     | 5.99  | (0.06)      | 0.00            | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 8.64   | Call      | 3,083.69  | 000   | 3.08369    | 0.00000   | 2,507.68     | 000            | 2.50768           | 3,083.690  | 6.45  | 0.99        | 0.00            | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 9.14   | Put       | 0.01      | 000   | 0.00001    | 0.00000   | 0.08         | 000            | 0.00008           | 0.010      | 7.63  | 0.00        | 0.00            | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 9.25   | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.02         | 000            | 0.00002           |            | 7.88  | 0.00        | 0.00            | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 9.64   | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 8.76  | 0.00        | 0.00            | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 12,080.72 | 000   | 12.08072   | 0.00000   | 11,491.90    | 000            | 11.49190          | 12,080.720 | 9.96  | 1.00        | 0.00            | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 13,558.50 | 000   | 13.55850   | 0.00000   | 12,969.68    | 000            | 12.96968          | 13,558.500 | 10.14 | 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           |            | 10.14 | 0.00        | 0.00            | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 16,213.33 | 000   | 16.21333   | 0.00000   | 15,624.51    | 000            | 15.62451          | 16,213.330 | 10.14 | 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           |            | 10.14 | 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           |            | 10.14 | 0.00        | 0.00            | 0               | 2,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.19      | 777   | 105.92721  | 0.00000   | 8.29         | 212            | 105.33003         |            | 5.61  | 0.00        | 278,588,562.30  | 2,630           | 93,193.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.29   | Call      | 1,594.29  | 000   | 1.59429    | 0.00000   | 1,285.90     | 000            | 1.28590           | 1,594.290  | 5.70  | 0.58        | 0.00            | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 8.55   | Put       | 562.00    | 000   | 0.56200    | 0.00000   | 739.48       | 000            | 0.73948           | 562.000    | 6.26  | (0.26)      | (34,217,956.29) | 16,000          | 16,000.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.79   | Call      | 4,003.34  | 000   | 4.00334    | 0.00000   | 3,521.85     | 000            | 3.52185           | 4,003.340  | 6.77  | 0.84        | 0.00            | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.20   | Put       | 132.14    | 000   | 0.13214    | 0.00000   | 184.14       | 000            | 0.18414           | 132.140    | 7.61  | (0.07)      | 0.00            | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 8,712.43  | 000   | 8.71243    | 0.00000   | 8,136.61     | 000            | 8.13661           | 8,712.430  | 8.40  | 0.97        | 0.00            | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 8,823.73  | 000   | 8.82373    | 0.00000   | 8,247.03     | 000            | 8.24703           | 8,823.730  | 8.44  | 0.97        | 0.00            | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 9,101.57  | 000   | 9.10157    | 0.00000   | 8,522.90     | 000            | 8.52290           | 9,101.570  | 8.53  | 0.98        | 0.00            | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 17.93     | 000   | 0.01793    | 0.00000   | 25.93        | 000            | 0.02593           | 17.930     | 9.30  | (0.01)      | 0.00            | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 17.24     | 000   | 0.01724    | 0.00000   | 24.94        | 000            | 0.02494           | 17.240     | 9.33  | (0.01)      | 0.00            | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 15.64     | 000   | 0.01564    | 0.00000   | 22.66        | 000            | 0.02266           | 15.640     | 9.42  | (0.01)      | 0.00            | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 3.50      | 000   | 0.00350    | 0.00000   | 5.36         | 000            | 0.00536           | 3.500      | 9.49  | 0.00        | 0.00            | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 3.24      | 000   | 0.00324    | 0.00000   | 4.98         | 000            | 0.00498           | 3.240      | 9.49  | 0.00        | 0.00            | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 2.67      | 000   | 0.00267    | 0.00000   | 4.13         | 000            | 0.00413           | 2.670      | 9.49  | 0.00        | 0.00            | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.23      | 900   | 107.82019  | 0.00000   | 8.33         | 666            | 107.21671         |            | 5.68  | 0.00        | 0.00            | 0               | 56.00         |
| R2035            | On 06/08/2026 | Bond Future        | 8.29   | Call      | 1,967.27  | 000   | 1.96727    | 0.00000   | 1,655.57     | 000            | 1.65557           | 1,967.270  | 5.75  | 0.54        | 0.00            | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 3,766.57  | 000   | 3.76657    | 0.00000   | 3,339.29     | 000            | 3.33929           | 3,766.570  | 6.50  | 0.72        | 0.00            | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 8.79   | Call      | 4,146.42  | 000   | 4.14642    | 0.00000   | 3,701.50     | 000            | 3.70150           | 4,146.420  | 6.64  | 0.75        | 0.00            | 0               | 1,000.00      |

| Contract Details |               |                    | Strike | Call /Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value |      | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------|-----------------|---------------|
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 5,836.42  | 000   | 5.83642    | 0.00000   | 5,334.38     | 000            | 5.33438           | 5,836.420  | 7.22  | 0.84        | 0.00 | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 443.58    | 000   | 0.44358    | 0.00000   | 534.74       | 000            | 0.53474           | 443.580    | 7.35  | (0.15)      | 0.00 | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 6,298.57  | 000   | 6.29857    | 0.00000   | 5,785.09     | 000            | 5.78509           | 6,298.570  | 7.37  | 0.86        | 0.00 | 0               | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.39   | Put       | 344.11    | 000   | 0.34411    | 0.00000   | 415.60       | 000            | 0.41560           | 344.110    | 7.63  | (0.11)      | 0.00 | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 246.18    | 000   | 0.24618    | 0.00000   | 298.18       | 000            | 0.29818           | 246.180    | 7.99  | (0.08)      | 0.00 | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 220.83    | 000   | 0.22083    | 0.00000   | 267.44       | 000            | 0.26744           | 220.830    | 8.11  | (0.08)      | 0.00 | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 217.87    | 000   | 0.21787    | 0.00000   | 263.88       | 000            | 0.26388           | 217.870    | 8.12  | (0.07)      | 0.00 | 0               | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 127.30    | 000   | 0.12730    | 0.00000   | 154.35       | 000            | 0.15435           | 127.300    | 8.73  | (0.04)      | 0.00 | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 113.78    | 000   | 0.11378    | 0.00000   | 137.82       | 000            | 0.13782           | 113.780    | 8.87  | (0.04)      | 0.00 | 0               | 250.00        |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.29125   |       | 105.17362  | 0.00000   | 8.39253      |                | 104.56312         |            | 5.77  | 0.00        | 0.00 | 0               | 0.00          |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 4,100.86  | 000   | 4.10086    | 0.00000   | 3,677.68     | 000            | 3.67768           | 4,100.860  | 6.23  | 0.71        | 0.00 | 0               | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 598.36    | 000   | 0.59836    | 0.00000   | 706.38       | 000            | 0.70638           | 598.360    | 6.98  | (0.17)      | 0.00 | 0               | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 335.70    | 000   | 0.33570    | 0.00000   | 397.50       | 000            | 0.39750           | 335.700    | 7.66  | (0.10)      | 0.00 | 0               | 200.00        |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.35622   |       | 106.96009  | 0.00000   | 8.46139      |                | 106.34319         |            | 5.60  | 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   |           | 8.52242   |       | 100.07243  | 0.00000   | 8.61331      |                | 99.43613          |            | 6.54  | 0.00        | 0.00 | 0               | 59,412.00     |
| R2037            | On 05/02/2026 | Bond Future        | 9.65   | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.01         | 000            | 0.00001           |            | 9.80  | 0.00        | 0.00 | 0               | 11,500.00     |
| R2037            | On 05/02/2026 | Bond Future        | 10.10  | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 11.04 | 0.00        | 0.00 | 0               | 11,500.00     |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 14,990.60 | 000   | 14.99060   | 0.00000   | 14,354.30    | 000            | 14.35430          | 14,990.600 | 12.14 | 1.00        | 0.00 | 0               | 1,970.00      |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 17,745.75 | 000   | 17.74575   | 0.00000   | 17,109.45    | 000            | 17.10945          | 17,745.750 | 12.14 | 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           |            | 12.14 | 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           |            | 12.14 | 0.00        | 0.00 | 0               | 1,030.00      |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.57522   |       | 101.82891  | 0.00000   | 8.66919      |                | 101.18336         |            | 6.48  | 0.00        | 0.00 | 0               | 144,596.00    |
| R2037            | On 07/05/2026 | Bond Future        | 9.00   | Call      | 3,368.22  | 000   | 3.36822    | 0.00000   | 2,888.84     | 000            | 2.88884           | 3,368.220  | 7.10  | 0.78        | 0.00 | 0               | 1,500.00      |
| R2037            | On 07/05/2026 | Bond Future        | 9.49   | Call      | 6,219.57  | 000   | 6.21957    | 0.00000   | 5,637.40     | 000            | 5.63740           | 6,219.570  | 8.30  | 0.92        | 0.00 | 0               | 1,500.00      |
| R2037            | On 07/05/2026 | Bond Future        | 10.06  | Put       | 49.59     | 000   | 0.04959    | 0.00000   | 69.89        | 000            | 0.06989           | 49.590     | 9.55  | (0.02)      | 0.00 | 0               | 1,500.00      |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 14,731.43 | 000   | 14.73143   | 0.00000   | 14,088.85    | 000            | 14.08885          | 14,731.430 | 10.96 | 1.00        | 0.00 | 0               | 142.00        |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 0.01      | 000   | 0.00001    | 0.00000   | 0.02         | 000            | 0.00002           | 0.010      | 10.96 | 0.00        | 0.00 | 0               | 142.00        |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.62979   |       | 99.38886   | 0.00000   | 8.72677      |                | 98.73587          |            | 6.90  | 0.00        | 0.00 | 0               | 2,539.00      |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 9,116.32  | 000   | 9.11632    | 0.00000   | 8,529.65     | 000            | 8.52965           | 9,116.320  | 9.55  | 0.91        | 0.00 | 0               | 2,541.00      |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 120.97    | 000   | 0.12097    | 0.00000   | 150.42       | 000            | 0.15042           | 120.970    | 10.81 | (0.04)      | 0.00 | 0               | 2,541.00      |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 34.26     | 000   | 0.03426    | 0.00000   | 44.16        | 000            | 0.04416           | 34.260     | 10.90 | (0.01)      | 0.00 | 0               | 2,541.00      |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.68524   |       | 101.09514  | 0.00000   | 8.78533      |                | 100.43415         |            | 6.77  | 0.00        | 0.00 | 0               | 0.00          |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 5,965.86  | 000   | 5.96586    | 0.00000   | 5,475.82     | 000            | 5.47582           | 5,965.860  | 8.08  | 0.77        | 0.00 | 0               | 4,490.00      |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 447.77    | 000   | 0.44777    | 0.00000   | 529.34       | 000            | 0.52934           | 447.770    | 9.37  | (0.11)      | 0.00 | 0               | 4,490.00      |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 239.65    | 000   | 0.23965    | 0.00000   | 284.82       | 000            | 0.28482           | 239.650    | 10.21 | (0.06)      | 0.00 | 0               | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.75158   |       | 98.55563   | 0.00000   | 8.85499      |                | 97.88722          |            | 6.95  | 0.00        | 0.00 | 0               | 0.00          |
| R2037            | On 04/02/2027 | Bond Future        | 8.44   | Call      | 1,728.00  | 000   | 1.72800    | 0.00000   | 1,372.49     | 000            | 1.37249           | 1,728.000  | 6.51  | 0.39        | 0.00 | 0               | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 9.31   | Put       | 1,634.61  | 000   | 1.63461    | 0.00000   | 1,687.84     | 000            | 1.68784           | 1,634.610  | 7.87  | (0.31)      | 0.00 | 0               | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 9.81   | Put       | 1,041.52  | 000   | 1.04152    | 0.00000   | 1,054.22     | 000            | 1.05422           | 1,041.520  | 8.68  | (0.20)      | 0.00 | 0               | 4,490.00      |
| 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   |           | 8.64815   |       | 120.48329  | 0.00000   | 8.74418      |                | 119.69324         |            | 6.28  | 0.00        | 0.00 | 0               | 3,471.00      |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.70324   |       | 117.11543  | 0.00000   | 8.80256      |                | 116.31373         |            | 6.62  | 0.00        | 0.00 | 0               | 3,115.00      |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.75867   |       | 119.20826  | 0.00000   | 8.86114      |                | 118.39701         |            | 6.81  | 0.00        | 0.00 | 0               | 0.00          |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.82119   |       | 115.77497  | 0.00000   | 8.92704      |                | 114.95363         |            | 6.80  | 0.00        | 0.00 | 0               | 0.00          |
| R2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.89437   |       | 117.74011  | 0.00000   | 9.00378      |                | 116.90917         |            | 6.73  | 0.00        | 0.00 | 0               | 0.00          |

| Contract Details |               |                    | Strike | Call /Put | MTM          | Yield     | Mark Price | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Delta            | Delta Value |               | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|--------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|------------------|-------------|---------------|-----------------|---------------|
| R2038            | On 31/03/2038 | Price Contribution | 0.00   |           | 100.00000    | 0.00000   | 0.00000    | 0.00000      | 100.00000    | 0.00000        |                   | 0.00       |                  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.77829      | 112.03845 | 0.00000    | 8.87430      | 111.25875    |                |                   | 6.81       |                  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.83429      | 109.02752 | 0.00000    | 8.93343      | 108.23611    |                |                   | 7.07       |                  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.89079      | 110.97574 | 0.00000    | 8.99290      | 110.17469    |                |                   | 7.23       |                  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.95385      | 107.90513 | 0.00000    | 9.05916      | 107.09380    |                |                   | 7.44       |                  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.02694      | 109.73677 | 0.00000    | 9.13559      | 108.91577    |                |                   | 7.34       |                  | 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   |           | 8.88319      | 101.16812 | 0.00000    | 8.96909      | 100.48699    |                |                   | 7.40       |                  | 0.00        | 12,241,342.52 | 121             | 70,559.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.05   | Call      | 1,456.01000  | 1.45601   | 0.00000    | 964.56000    | 0.96456      | 1,456.010      | 7.56              | 0.82       | 98,714,233.36    |             | 13,500        | 13,500.00       |               |
| R2040            | On 05/02/2026 | Bond Future        | 9.20   | Call      | 2,512.38000  | 2.51238   | 0.00000    | 1,897.91000  | 1.89791      | 2,512.380      | 8.04              | 0.95       | 118,212,452.27   |             | 14,000        | 14,000.00       |               |
| R2040            | On 05/02/2026 | Bond Future        | 9.40   | Put       | 3.71000      | 0.00371   | 0.00000    | 15.71000     | 0.01571      | 3.710          | 8.70              | (0.01)     | 0.00             |             | 0             | 13,500.00       |               |
| R2040            | On 05/02/2026 | Bond Future        | 9.80   | Call      | 6,944.01000  | 6.94401   | 0.00000    | 6,263.11000  | 6.26311      | 6,944.010      | 9.98              | 1.00       | 0.00             |             | 0             | 14,000.00       |               |
| R2040            | On 05/02/2026 | Bond Future        | 10.24  | Put       | 0.00000      | 0.00000   | 0.00000    | 0.00000      | 0.00000      |                | 11.37             | 0.00       | 0.00             |             | 0             | 14,000.00       |               |
| R2040            | On 05/02/2026 | Bond Future        | 10.35  | Call      | 10,784.27000 | 10.78427  | 0.00000    | 10,103.14000 | 10.10314     | 10,784.270     | 11.72             | 1.00       | 0.00             |             | 0             | 680.00          |               |
| R2040            | On 05/02/2026 | Bond Future        | 10.75  | Put       | 0.00000      | 0.00000   | 0.00000    | 0.00000      | 0.00000      |                | 12.97             | 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      |                | 13.75             | 0.00       | 0.00             |             | 0             | 680.00          |               |
| R2040            | On 05/02/2026 | Bond Future        | 11.82  | Call      | 19,989.21000 | 19.98921  | 0.00000    | 19,308.08000 | 19.30808     | 19,989.210     | 13.75             | 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      |                | 13.75             | 0.00       | 0.00             |             | 0             | 475.00          |               |
| R2040            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.94152      | 102.94384 | 0.00000    | 9.03006      | 102.25272    |                | 7.35              | 0.00       | 1,700,632,236.80 |             | 16,520        | 19,259.00       |               |
| R2040            | On 07/05/2026 | Bond Future        | 8.65   | Call      | 581.40000    | 0.58140   | 0.00000    | 421.91000    | 0.42191      | 581.400        | 6.58              | 0.27       | 65,997,375.35    |             | 27,500        | 27,500.00       |               |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 12,591.02000 | 12.59102  | 0.00000    | 11,914.57000 | 11.91457     | 12,591.020     | 11.77             | 0.98       | 0.00             |             | 0             | 1,460.00        |               |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 2.12000      | 0.00212   | 0.00000    | 3.07000      | 0.00307      | 2.120          | 12.47             | 0.00       | 0.00             |             | 0             | 1,460.00        |               |
| R2040            | On 07/05/2026 | Bond Future        | 12.22  | Put       | 0.30000      | 0.00030   | 0.00000    | 0.45000      | 0.00045      | 0.300          | 12.47             | 0.00       | 0.00             |             | 0             | 1,460.00        |               |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.00186      | 100.27313 | 0.00000    | 9.09295      | 99.57384     |                | 7.87              | 0.00       | 0.00             |             | 0             | 41,362.00       |               |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.06242      | 101.99449 | 0.00000    | 9.15613      | 101.28645    |                | 7.76              | 0.00       | 0.00             |             | 0             | 0.00            |               |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 7,172.02000  | 7.17202   | 0.00000    | 6,626.72000  | 6.62672      | 7,172.020      | 9.16              | 0.79       | 0.00             |             | 0             | 2,300.00        |               |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 471.93000    | 0.47193   | 0.00000    | 548.02000    | 0.54802      | 471.930        | 10.65             | (0.10)     | 0.00             |             | 0             | 2,300.00        |               |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 269.84000    | 0.26984   | 0.00000    | 313.27000    | 0.31327      | 269.840        | 11.73             | (0.06)     | 0.00             |             | 0             | 2,300.00        |               |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.13302      | 99.21972  | 0.00000    | 9.22952      | 98.50345     |                | 8.01              | 0.00       | 0.00             |             | 0             | 0.00            |               |
| R2040            | On 04/02/2027 | Bond Future        | 8.78   | Call      | 1,817.07000  | 1.81707   | 0.00000    | 1,537.22000  | 1.53722      | 1,817.070      | 7.28              | 0.37       | 0.00             |             | 0             | 2,300.00        |               |
| R2040            | On 04/02/2027 | Bond Future        | 9.67   | Put       | 1,869.56000  | 1.86956   | 0.00000    | 2,074.22000  | 2.07422      | 1,869.560      | 8.82              | (0.31)     | 0.00             |             | 0             | 2,300.00        |               |
| R2040            | On 04/02/2027 | Bond Future        | 10.17  | Put       | 1,191.40000  | 1.19140   | 0.00000    | 1,322.71000  | 1.32271      | 1,191.400      | 9.76              | (0.21)     | 0.00             |             | 0             | 2,300.00        |               |
| R2040            | On 31/01/2040 | Price Contribution | 0.00   |           | 100.00000    | 0.00000   | 0.00000    | 100.00000    | 0.00000      |                | 0.00              | 0.00       | 0.00             |             | 0             | 0.00            |               |
| R2042            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.00354      | 113.12537 | 0.00000    | 9.08951      | 112.35466    |                | 7.49              | 0.00       | 0.00             |             | 0             | 1,932.00        |               |
| R2042            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.06143      | 110.00749 | 0.00000    | 9.14999      | 109.22530    |                | 7.80              | 0.00       | 0.00             |             | 0             | 1,994.00        |               |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.11980      | 111.97316 | 0.00000    | 9.21077      | 111.18165    |                | 7.99              | 0.00       | 0.00             |             | 0             | 0.00            |               |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.18397      | 108.79370 | 0.00000    | 9.27756      | 107.99204    |                | 8.25              | 0.00       | 0.00             |             | 0             | 0.00            |               |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.25724      | 110.64031 | 0.00000    | 9.35354      | 109.82919    |                | 8.16              | 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   |           | 9.10317      | 97.14038  | 0.00000    | 9.18905      | 96.40925     |                | 8.33              | 0.00       | 0.00             |             | 0             | 49,411.00       |               |
| R2044            | On 05/02/2026 | Bond Future        | 10.07  | Call      | 7,770.17000  | 7.77017   | 0.00000    | 7,039.19000  | 7.03919      | 7,770.170      | 11.32             | 1.00       | 0.00             |             | 0             | 9,000.00        |               |
| R2044            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 13,701.19000 | 13.70119  | 0.00000    | 12,970.06000 | 12.97006     | 13,701.190     | 14.27             | 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      |                | 15.50             | 0.00       | 0.00             |             | 0             | 4,500.00        |               |

| 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 05/02/2026 | Bond Future        | 11.45  | Put       | 0.00000     | 0.00000   | 0.00000    | 0.00000     | 0.00000      | 0.00000        |                   | 15.50      | 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      | 0.00000        |                   | 15.50      | 0.00  | 0.00         |  | 0               | 4,500.00      |
| R2044            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.16131     | 98.84542  | 0.00000    | 9.24963     | 98.10327     |                |                   | 8.30       | 0.00  | 0.00         |  | 0               | 92,742.00     |
| R2044            | On 07/05/2026 | Bond Future        | 10.00  | Put       | 285.54000   | 0.28554   | 0.00000    | 372.99000   | 0.37299      | 285.540        | 10.69             | (0.10)     | 0.00  | 0.00         |  | 0               | 15,000.00     |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.22130     | 96.22670  | 0.00000    | 9.31196     | 95.47534     |                |                   | 8.92       | 0.00  | 0.00         |  | 0               | 7,681.00      |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.28101     | 97.87859  | 0.00000    | 9.37406     | 97.11748     |                |                   | 8.81       | 0.00  | 0.00         |  | 0               | 0.00          |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.34964     | 95.15905  | 0.00000    | 9.44523     | 94.38867     |                |                   | 9.14       | 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   |           | 9.04778     | 101.10769 | 0.00000    | 9.13869     | 100.27079    |                |                   | 8.56       | 0.00  | 6,875,322.92 |  | 68              | 45,840.00     |
| R2048            | On 05/02/2026 | Bond Future        | 8.90   | Call      | 135.05000   | 0.13505   | 0.00000    | 48.18000    | 0.04818      | 135.050        | 7.62              | 0.17       | 0.00  |              |  | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.40   | Call      | 3,200.58000 | 3.20058   | 0.00000    | 2,419.75000 | 2.41975      | 3,200.580      | 9.12              | 0.97       | 0.00  |              |  | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.65   | Call      | 5,337.26000 | 5.33726   | 0.00000    | 4,505.81000 | 4.50581      | 5,337.260      | 10.07             | 1.00       | 0.00  |              |  | 0               | 12,500.00     |
| R2048            | On 05/02/2026 | Bond Future        | 9.90   | Put       | 0.06000     | 0.00006   | 0.00000    | 0.48000     | 0.00048      | 0.060          | 11.00             | 0.00       | 0.00  |              |  | 0               | 1,940.00      |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.09708     | 98.44572  | 0.00000    | 9.19039     | 97.59606     |                |                   | 8.93       | 0.00  | 0.00         |  | 0               | 263,730.00    |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.14704     | 100.20504 | 0.00000    | 9.24266     | 99.34417     |                |                   | 9.19       | 0.00  | 0.00         |  | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.20338     | 97.49096  | 0.00000    | 9.30146     | 96.61840     |                |                   | 9.51       | 0.00  | 0.00         |  | 0               | 0.00          |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.26804     | 99.14679  | 0.00000    | 9.36873     | 98.26302     |                |                   | 9.44       | 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   |           | 8.91184     | 131.80927 | 0.00000    | 9.00266     | 130.68034    |                |                   | 8.77       | 0.00  | 0.00         |  | 0               | 9,707.00      |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.95786     | 128.26323 | 0.00000    | 9.05109     | 127.11689    |                |                   | 9.15       | 0.00  | 0.00         |  | 0               | 73,936.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.00375     | 130.55523 | 0.00000    | 9.09925     | 129.39360    |                |                   | 9.42       | 0.00  | 0.00         |  | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.05398     | 126.93895 | 0.00000    | 9.15190     | 125.76148    |                |                   | 9.76       | 0.00  | 0.00         |  | 0               | 0.00          |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.11108     | 129.09373 | 0.00000    | 9.21152     | 127.90103    |                |                   | 9.69       | 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   |           | 8.35662     | 88.05775  | 0.00000    | 8.44749     | 87.50416     |                |                   | 6.43       | 0.00  | 0.00         |  | 0               | 30,492.00     |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.40087     | 86.45307  | 0.00000    | 8.49475     | 85.89139     |                |                   | 6.59       | 0.00  | 0.00         |  | 0               | 15,463.00     |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.44522     | 87.99794  | 0.00000    | 8.54196     | 87.42979     |                |                   | 6.72       | 0.00  | 0.00         |  | 0               | 3,673.00      |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.49641     | 86.35972  | 0.00000    | 8.59625     | 85.78461     |                |                   | 6.81       | 0.00  | 0.00         |  | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.55777     | 87.82646  | 0.00000    | 8.66086     | 87.24486     |                |                   | 6.65       | 0.00  | 0.00         |  | 0               | 0.00          |
| R209             | On 31/03/2036 | Price Contribution | 0.00   |           | 6.25000     | 93.75000  | 0.00000    | 6.25000     | 93.75000     |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 0.00          |
| R210             | On 05/02/2026 | Bond Future        | 0.00   |           | 258.20580   | 258.20580 | 0.00000    | 258.11357   | 258.11357    |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 424.00        |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 259.33701   | 259.33701 | 0.00000    | 259.24791   | 259.24791    |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 918.00        |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 264.03443   | 264.03443 | 0.00000    | 263.95441   | 263.95441    |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 265.11646   | 265.11646 | 0.00000    | 265.04403   | 265.04403    |                |                   | 0.00       | 0.00  | 0.00         |  | 0               | 0.00          |
| R210             | On 04/02/2027 | Bond Future        | 0.00   |           | 269.68395   | 269.68395 | 0.00000    | 269.62040   | 269.62040    |                |                   | 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   |           | 7.51460     | 101.01641 | 0.00000    | 7.58032     | 100.74835    |                |                   | 3.70       | 0.00  | 0.00         |  | 0               | 13,597.00     |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 7.53766     | 99.24020  | 0.00000    | 7.60694     | 98.96926     |                |                   | 3.63       | 0.00  | 0.00         |  | 0               | 68,794.00     |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 7.55883     | 101.01371 | 0.00000    | 7.63153     | 100.74203    |                |                   | 3.52       | 0.00  | 0.00         |  | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.59683     | 99.20080  | 0.00000    | 7.67352     | 98.92764     |                |                   | 3.49       | 0.00  | 0.00         |  | 0               | 0.00          |
| R213             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.65332     | 100.88638 | 0.00000    | 7.73448     | 100.61232    |                |                   | 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   |           | 8.90787     | 83.17130  | 0.00000    | 8.99376     | 82.57027     |                |                   | 7.90       | 0.00  | 0.00         |  | 0               | 9,749.00      |

| Contract Details        |               |                    | Strike | Call /Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On | Volatility | Delta            | Delta Value | ContractsTraded | Open Interest |
|-------------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|------------|------------|------------------|-------------|-----------------|---------------|
|                         |               |                    |        |           |           |       |            |           |              |                | Option     |            |                  |             |                 |               |
| R214                    | On 07/05/2026 | Bond Future        | 0.00   |           | 8.95766   |       | 81.33540   | 0.00000   | 9.04591      | 80.72526       |            |            | 8.19             | 0.00        | 0.00            | 35,148.00     |
| R214                    | On 06/08/2026 | Bond Future        | 0.00   |           | 9.00820   |       | 82.78892   | 0.00000   | 9.09867      | 82.17127       |            |            | 8.42             | 0.00        | 0.00            | 0.00          |
| R214                    | On 05/11/2026 | Bond Future        | 0.00   |           | 9.06604   |       | 80.91630   | 0.00000   | 9.15890      | 80.29061       |            |            | 8.66             | 0.00        | 0.00            | 0.00          |
| R214                    | On 04/02/2027 | Bond Future        | 0.00   |           | 9.13306   |       | 82.29089   | 0.00000   | 9.22845      | 81.65755       |            |            | 8.59             | 0.00        | 0.00            | 0.00          |
| R214                    | On 28/02/2041 | Price Contribution | 0.00   |           | 100.00000 |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |            |            | 0.00             | 0.00        | 0.00            | 0.00          |
| R214/R209               | On 28/02/2041 | Price Contribution | 0.00   |           | 100.00000 |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |            |            | 0.00             | 0.00        | 0.00            | 0.00          |
| SIVC038                 | On 31/01/2038 | Bond Future        | 0.00   |           | 100.00000 |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |            |            | 0.00             | 0.00        | 0.00            | 0.00          |
| Total for Derivatives : |               |                    |        |           |           |       |            |           |              |                |            |            | 5,032,677,980.69 |             | 117,449         | 2,022,175.00  |
| Grand Total:            |               |                    |        |           |           |       |            |           |              |                |            |            | 5,032,677,980.69 |             | 117,449         | 2,022,175.00  |