

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2026

| 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  | 1,273.43600 | 1,273.43600 | 0.00000      | 1,273.43600    | 1,273.43600       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 07/05/2026 |        |           | Index Future       | 0.00  | 1,300.07800 | 1,300.07800 | 0.00000      | 1,299.06200    | 1,299.06200       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,323.09400 | 1,323.09400 | 0.00000      | 1,322.05900    | 1,322.05900       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,346.16100 | 1,346.16100 | 0.00000      | 1,345.10500    | 1,345.10500       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,369.45400 | 1,369.45400 | 0.00000      | 1,368.37700    | 1,368.37700       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,393.15000 | 1,393.15000 | 0.00000      | 1,392.05200    | 1,392.05200       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 05/02/2026 |        |           | Index Future       | 0.00  | 1,655.66900 | 1,655.66900 | 0.00000      | 1,655.66900    | 1,655.66900       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 07/05/2026 |        |           | Index Future       | 0.00  | 1,698.12900 | 1,698.12900 | 0.00000      | 1,691.45000    | 1,691.45000       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,728.19200 | 1,728.19200 | 0.00000      | 1,721.39400    | 1,721.39400       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,758.32100 | 1,758.32100 | 0.00000      | 1,751.40000    | 1,751.40000       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,788.74600 | 1,788.74600 | 0.00000      | 1,781.70100    | 1,781.70100       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,819.69700 | 1,819.69700 | 0.00000      | 1,812.52600    | 1,812.52600       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 05/02/2026 |        |           | Index Future       | 0.00  | 1,397.70700 | 1,397.70700 | 0.00000      | 1,397.70700    | 1,397.70700       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 07/05/2026 |        |           | Index Future       | 0.00  | 1,436.73100 | 1,436.73100 | 0.00000      | 1,430.85800    | 1,430.85800       |            | 0.00  | 0.00        | 0.00            | 0             | 75.00  |
| ALBI             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,462.16600 | 1,462.16600 | 0.00000      | 1,456.18800    | 1,456.18800       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,487.65700 | 1,487.65700 | 0.00000      | 1,481.57200    | 1,481.57200       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,513.39900 | 1,513.39900 | 0.00000      | 1,507.20400    | 1,507.20400       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,539.58600 | 1,539.58600 | 0.00000      | 1,504.89500    | 1,504.89500       |            | 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  | 11.49000    | 83.19547    | 0.00000      | 11.49000       | 83.19547          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 07/05/2026 |        |           | Bond Future        | 0.00  | 8.46187     | 95.98371    | 0.00000      | 8.52521        | 95.65427          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 8.51477     | 97.72458    | 0.00000      | 8.58112        | 97.38903          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 8.57979     | 95.63950    | 0.00000      | 8.64935        | 95.29787          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 8.65669     | 97.31310    | 0.00000      | 8.72980        | 96.96524          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 06/05/2027 |        |           | Bond Future        | 0.00  | 10.65840    | 86.84093    | 0.00000      | 10.74196       | 86.49824          |            | 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  | 11.85000    | 78.59972    | 0.00000      | 11.85000       | 78.59972          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 07/05/2026 |        |           | Bond Future        | 0.00  | 8.96945     | 96.44406    | 0.00000      | 9.04735        | 95.81164          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 9.01918     | 98.19309    | 0.00000      | 9.09954        | 97.54912          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 9.07415     | 95.64401    | 0.00000      | 9.15710        | 94.98849          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 9.13436     | 97.31652    | 0.00000      | 9.22000        | 96.64936          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 06/05/2027 |        |           | Bond Future        | 0.00  | 10.37720    | 86.25715    | 0.00000      | 10.47303       | 85.61650          |            | 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  | 1,371.68300 | 1,371.68300 | 0.00000      | 1,371.68300    | 1,371.68300       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| GOVI             | On | 07/05/2026 |        |           | GOVI               | 0.00  | 1,410.24200 | 1,410.24200 | 0.00000      | 1,404.36900    | 1,404.36900       |            | 0.00  | 0.00        | 0.00            | 0             | 643.00 |
| GOVI             | On | 06/08/2026 |        |           | GOVI               | 0.00  | 1,435.20800 | 1,435.20800 | 0.00000      | 1,429.23000    | 1,429.23000       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| GOVI             | On | 05/11/2026 |        |           | GOVI               | 0.00  | 1,460.22900 | 1,460.22900 | 0.00000      | 1,454.14400    | 1,454.14400       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| GOVI             | On | 04/02/2027 |        |           | GOVI               | 0.00  | 1,485.49600 | 1,485.49600 | 0.00000      | 1,479.30200    | 1,479.30200       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| GOVI             | On | 06/05/2027 |        |           | GOVI               | 0.00  | 1,511.20000 | 1,511.20000 | 0.00000      | 1,504.89500    | 1,504.89500       |            | 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   |

| Contract Details |               |                    | Strike | Call /Put | MTM    | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Volatility | Delta | Delta Value | ContractsTraded | Open Interest |           |
|------------------|---------------|--------------------|--------|-----------|--------|-------|------------|-----------|--------------|----------------|-----------------------|-------|-------------|-----------------|---------------|-----------|
| I2029            | On 05/02/2026 | Bond Future        | 0.00   |           | 140.11 | 000   | 140.11000  | 0.00000   | 140.11000    | 140.11000      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 146.82 | 690   | 146.82690  | 0.00000   | 146.97712    | 146.97712      |                       | 0.00  | 0.00        | 0.00            | 0             | 4,593.00  |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 149.48 | 997   | 149.48997  | 0.00000   | 149.64275    | 149.64275      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 150.62 | 370   | 150.62370  | 0.00000   | 150.77823    | 150.77823      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 153.26 | 208   | 153.26208  | 0.00000   | 153.41895    | 153.41895      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2029            | On 06/05/2027 | Bond Future        | 0.00   |           | 141.38 | 242   | 141.38242  | 0.00000   | 141.50005    | 141.50005      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2029            | On 31/03/2029 | Price Contribution | 0.00   |           | 100.00 | 000   | 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   |           | 111.76 | 000   | 111.76000  | 0.00000   | 111.76000    | 111.76000      |                       | 1.80  | 0.00        | 0.00            | 0             | 0.00      |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 115.42 | 951   | 115.42951  | 0.00000   | 115.59686    | 115.59686      |                       | 1.60  | 0.00        | 0.00            | 0             | 1,580.00  |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 115.10 | 904   | 115.10904  | 0.00000   | 115.27869    | 115.27869      |                       | 1.60  | 0.00        | 0.00            | 0             | 1,893.00  |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 117.11 | 869   | 117.11869  | 0.00000   | 117.29101    | 117.29101      |                       | 1.52  | 0.00        | 0.00            | 0             | 0.00      |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 116.72 | 000   | 116.72000  | 0.00000   | 116.89380    | 116.89380      |                       | 1.51  | 0.00        | 0.00            | 0             | 0.00      |
| I2031            | On 06/05/2027 | Bond Future        | 0.00   |           | 108.62 | 592   | 108.62592  | 0.00000   | 108.76670    | 108.76670      |                       | 1.42  | 0.00        | 0.00            | 0             | 0.00      |
| I2031            | On 31/01/2031 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 14/08/2015 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 100.00000      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 132.88 | 000   | 132.88000  | 0.00000   | 132.88000    | 132.88000      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 145.15 | 973   | 145.15973  | 0.00000   | 145.17694    | 145.17694      |                       | 0.00  | 0.00        | 0.00            | 0             | 7,871.00  |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 147.79 | 252   | 147.79252  | 0.00000   | 147.81003    | 147.81003      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 148.79 | 429   | 148.79429  | 0.00000   | 148.81119    | 148.81119      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 151.40 | 082   | 151.40082  | 0.00000   | 151.41759    | 151.41759      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 139.56 | 486   | 139.56486  | 0.00000   | 139.55246    | 139.55246      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 28/02/2033 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 143.20 | 000   | 143.20000  | 0.00000   | 143.20000    | 143.20000      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 162.19 | 885   | 162.19885  | 0.00000   | 162.38262    | 162.38262      |                       | 0.00  | 0.00        | 0.00            | 0             | 6,225.00  |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 162.94 | 909   | 162.94909  | 0.00000   | 163.13542    | 163.13542      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 165.79 | 450   | 165.79450  | 0.00000   | 165.98358    | 165.98358      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 166.47 | 440   | 166.47440  | 0.00000   | 166.66536    | 166.66536      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 155.05 | 236   | 155.05236  | 0.00000   | 155.20062    | 155.20062      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 31/01/2038 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2043            | On 05/02/2026 | Bond Future        | 0.00   |           | 109.66 | 000   | 109.66000  | 0.00000   | 109.66000    | 109.66000      |                       | 4.24  | 0.00        | 0.00            | 0             | 0.00      |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 126.87 | 149   | 126.87149  | 0.00000   | 126.59091    | 126.59091      |                       | 4.04  | 0.00        | 0.00            | 0             | 0.00      |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 126.32 | 892   | 126.32892  | 0.00000   | 126.04239    | 126.04239      |                       | 4.23  | 0.00        | 0.00            | 0             | 3,416.00  |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 128.53 | 438   | 128.53438  | 0.00000   | 128.24243    | 128.24243      |                       | 4.24  | 0.00        | 0.00            | 0             | 0.00      |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 127.89 | 947   | 127.89947  | 0.00000   | 127.60072    | 127.60072      |                       | 4.34  | 0.00        | 0.00            | 0             | 0.00      |
| I2043            | On 06/05/2027 | Bond Future        | 0.00   |           | 119.01 | 075   | 119.01075  | 0.00000   | 118.70872    | 118.70872      |                       | 4.34  | 0.00        | 0.00            | 0             | 0.00      |
| I2043            | On 31/01/2043 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 121.65 | 000   | 121.65000  | 0.00000   | 121.65000    | 121.65000      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 144.40 | 370   | 144.40370  | 0.00000   | 144.63811    | 144.63811      |                       | 0.00  | 0.00        | 0.00            | 0             | 18,662.00 |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 147.02 | 268   | 147.02268  | 0.00000   | 147.26140    | 147.26140      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 147.26 | 924   | 147.26924  | 0.00000   | 147.51071    | 147.51071      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 149.84 | 827   | 149.84827  | 0.00000   | 150.09369    | 150.09369      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 06/05/2027 | Bond Future        | 0.00   |           | 137.30 | 635   | 137.30635  | 0.00000   | 137.50609    | 137.50609      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 31/03/2046 | Price Contribution | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 122.82 | 000   | 122.82000  | 0.00000   | 122.82000    | 122.82000      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 148.19 | 815   | 148.19815  | 0.00000   | 147.96137    | 147.96137      |                       | 0.00  | 0.00        | 0.00            | 0             | 17,275.00 |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 148.44 | 469   | 148.44469  | 0.00000   | 148.20305    | 148.20305      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 151.03 | 674   | 151.03674  | 0.00000   | 150.79067    | 150.79067      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 151.20 | 374   | 151.20374  | 0.00000   | 150.95218    | 150.95218      |                       | 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 |
|------------------|---------------|------------------------|--------|-----------|--------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------|-----------------|---------------|
| I2050            | On 06/05/2027 | Bond Future            | 0.00   |           | 140.81 | 509   | 140.81509  | 0.00000   | 140.55311    | 140.55311      |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution     | 0.00   |           | 100.00 | 0000  | 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   |           | 111.65 | 000   | 111.65000  | 0.00000   | 111.65000    | 111.65000      |                   | 6.22       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 07/05/2026 | Bond Future            | 0.00   |           | 134.03 | 599   | 134.03599  | 0.00000   | 134.05168    | 134.05168      |                   | 6.07       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 06/08/2026 | Bond Future            | 0.00   |           | 133.62 | 351   | 133.62351  | 0.00000   | 133.63850    | 133.63850      |                   | 6.40       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future            | 0.00   |           | 135.95 | 629   | 135.95629  | 0.00000   | 135.97140    | 135.97140      |                   | 6.47       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 04/02/2027 | Bond Future            | 0.00   |           | 135.45 | 161   | 135.45161  | 0.00000   | 135.46500    | 135.46500      |                   | 6.68       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 06/05/2027 | Bond Future            | 0.00   |           | 126.05 | 442   | 126.05442  | 0.00000   | 126.04230    | 126.04230      |                   | 6.74       |       | 0.00        | 0.00 | 0               | 0.00          |
| I2058            | On 31/01/2058 | Price Contribution     | 0.00   |           | 100.00 | 0000  | 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   |           | 438.77 | 400   | 438.77400  | 0.00000   | 438.77400    | 438.77400      |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| IGOV             | On 07/05/2026 | Index Future           | 0.00   |           | 447.65 | 600   | 447.65600  | 0.00000   | 447.81700    | 447.81700      |                   | 0.00       |       | 0.00        | 0.00 | 0               | 248.00        |
| IGOV             | On 06/08/2026 | Index Future           | 0.00   |           | 455.68 | 900   | 455.68900  | 0.00000   | 455.85200    | 455.85200      |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future           | 0.00   |           | 463.73 | 900   | 463.73900  | 0.00000   | 463.90500    | 463.90500      |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| IGOV             | On 04/02/2027 | Index Future           | 0.00   |           | 471.86 | 800   | 471.86800  | 0.00000   | 472.03500    | 472.03500      |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| IGOV             | On 06/05/2027 | Index Future           | 0.00   |           | 480.13 | 900   | 480.13900  | 0.00000   | 480.30700    | 480.30700      |                   | 0.00       |       | 0.00        | 0.00 | 0               | 0.00          |
| IS10             | On 16/03/2026 | Interest Rate Swap     | 0.00   |           | 76.82  | 000   | 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   |           | 75.24  | 000   | 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   |           | 77.27  | 000   | 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   |           | 81.30  | 000   | 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   |           | 79.80  | 000   | 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   |           | 81.86  | 000   | 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   |           | 87.61  | 000   | 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   |           | 87.94  | 000   | 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   |           | 80.89  | 000   | 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   |           | 88.68  | 000   | 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   |           | 92.02  | 000   | 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   |           | 100.00 | 0000  | 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   |           | 8.68   | 300   | 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   |           | 8.37   | 200   | 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   |           | 8.40   | 000   | 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   |           | 8.43   | 000   | 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   |           | 8.69   | 000   | 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   |           | 8.57   | 000   | 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   |           | 8.12   | 000   | 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   |           | 100.00 | 0000  | 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   |           | 100.00 | 0000  | 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   |           | 100.00 | 0000  | 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   |           | 100.00 | 0000  | 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   |           | 6.91   | 000   | 105.28485  | 0.00000   | 6.91000      | 105.28485      |                   | 0.31       |       | 0.00        | 0.00 | 0               | 0.00          |
| R187             | On 07/05/2026 | Bond Future            | 0.00   |           | 6.67   | 335   | 103.10211  | 0.00000   | 6.70046      | 103.08674      |                   | 0.29       |       | 0.00        | 0.00 | 0               | 0.00          |
| R187             | On 06/08/2026 | Bond Future            | 0.00   |           | 6.31   | 599   | 101.20583  | 0.00000   | 6.36237      | 101.18936      |                   | 0.22       |       | 0.00        | 0.00 | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future            | 0.00   |           | 4.76   | 665   | 102.94878  | 0.00000   | 4.91444      | 102.93178      |                   | 0.06       |       | 0.00        | 0.00 | 0               | 0.00          |
| R187             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00 | 0000  | 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   |           | 6.89   | 000   | 108.58012  | 0.00000   | 6.89000      | 108.58012      |                   | 0.94       |       | 0.00        | 0.00 | 0               | 0.00          |
| R188             | On 07/05/2026 | Bond Future            | 0.00   |           | 6.77   | 888   | 106.46721  | 0.00000   | 6.80184      | 106.43213      |                   | 0.85       |       | 0.00        | 0.00 | 0               | 0.00          |
| R188             | On 06/08/2026 | Bond Future            | 0.00   |           | 6.70   | 222   | 105.45304  | 0.00000   | 6.72982      | 105.41962      |                   | 0.88       |       | 0.00        | 0.00 | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future            | 0.00   |           | 6.61   | 631   | 106.69573  | 0.00000   | 6.65065      | 106.65952      |                   | 0.76       |       | 0.00        | 0.00 | 0               | 0.00          |
| R188             | On 21/12/2027 | Price Contribution     | 0.00   |           | 100.00 | 0000  | 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 |
|------------------|---------------|--------------------|--------|-----------|--------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|-------------|--------------|-----------------|---------------|
| R202             | On 05/02/2026 | Bond Future        | 0.00   |           | 277.82000    |       | 277.82000  | 0.00000   | 277.82000    | 277.82000      |                   | 0.00       |        | 0.00        | 0.00         | 0               | 0.00          |
| R202             | On 07/05/2026 | Bond Future        | 0.00   |           | 301.84715    |       | 301.84715  | 0.00000   | 301.88224    | 301.88224      |                   | 0.00       |        | 0.00        | 0.00         | 0               | 772.00        |
| R202             | On 06/08/2026 | Bond Future        | 0.00   |           | 301.92434    |       | 301.92434  | 0.00000   | 301.95923    | 301.95923      |                   | 0.00       |        | 0.00        | 0.00         | 0               | 253.00        |
| R202             | On 05/11/2026 | Bond Future        | 0.00   |           | 307.19661    |       | 307.19661  | 0.00000   | 307.23133    | 307.23133      |                   | 0.00       |        | 0.00        | 0.00         | 0               | 0.00          |
| R202             | On 04/02/2027 | Bond Future        | 0.00   |           | 307.09626    |       | 307.09626  | 0.00000   | 307.12901    | 307.12901      |                   | 0.00       |        | 0.00        | 0.00         | 0               | 0.00          |
| R202             | On 06/05/2027 | Bond Future        | 0.00   |           | 286.00817    |       | 286.00817  | 0.00000   | 285.98321    | 285.98321      |                   | 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   |           | 9.49000      |       | 95.37886   | 0.00000   | 9.49000      | 95.37886       |                   | 2.49       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2030            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.13747      |       | 104.99037  | 0.00000   | 7.14837      | 104.95468      |                   | 2.36       |        | 0.00        | 0.00         | 0               | 153,469.00    |
| R2030            | On 07/05/2026 | Bond Future        | 7.21   | Call      | 599.60000    |       | 0.59960    | 0.00000   | 581.75000    | 0.58175        | 599.600           | 2.32       | 0.58   | 0.00        | 0.00         | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future        | 7.71   | Call      | 1,924.50000  |       | 1.92450    | 0.00000   | 1,894.02000  | 1.89402        | 1,924.500         | 2.89       | 0.90   | 0.00        | 0.00         | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future        | 7.92   | Put       | 35.60000     |       | 0.03560    | 0.00000   | 38.57000     | 0.03857        | 35.600            | 3.11       | (0.05) | 0.00        | 0.00         | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.13926      |       | 102.85970  | 0.00000   | 7.15110      | 102.82333      |                   | 2.47       |        | 0.00        | 0.00         | 0               | 49,211.00     |
| R2030            | On 06/08/2026 | Bond Future        | 7.21   | Call      | 807.59000    |       | 0.80759    | 0.00000   | 789.57000    | 0.78957        | 807.590           | 2.43       | 0.55   | 0.00        | 0.00         | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future        | 7.71   | Call      | 1,971.05000  |       | 1.97105    | 0.00000   | 1,943.70000  | 1.94370        | 1,971.050         | 2.93       | 0.80   | 0.00        | 0.00         | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future        | 8.06   | Put       | 125.67000    |       | 0.12567    | 0.00000   | 131.01000    | 0.13101        | 125.670           | 3.25       | (0.11) | 0.00        | 0.00         | 0               | 1,000.00      |
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.14218      |       | 104.63116  | 0.00000   | 7.15513      | 104.59389      |                   | 2.36       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.15202      |       | 102.43242  | 0.00000   | 7.16629      | 102.39426      |                   | 2.36       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2030            | On 06/05/2027 | Bond Future        | 0.00   |           | 11.01931     |       | 95.24149   | 0.00000   | 11.04415     | 95.18687       |                   | 2.20       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution | 0.00   |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2032            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.16000     |       | 94.43043   | 0.00000   | 10.16000     | 94.43043       |                   | 3.86       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2032            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.60549      |       | 103.94588  | 0.00000   | 7.63742      | 103.79394      |                   | 3.82       |        | 0.00        | 5,093,348.12 | 49              | 167,667.00    |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.62919      |       | 105.80577  | 0.00000   | 7.66292      | 105.65108      |                   | 3.77       |        | 0.00        | 0.00         | 0               | 230.00        |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.66220      |       | 103.47094  | 0.00000   | 7.69792      | 103.31332      |                   | 3.80       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.70374      |       | 105.25813  | 0.00000   | 7.74168      | 105.09751      |                   | 3.67       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2032            | On 06/05/2027 | Bond Future        | 0.00   |           | 10.09366     |       | 93.92847   | 0.00000   | 10.14052     | 93.75900       |                   | 3.71       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution | 0.00   |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.49000     |       | 101.20977  | 0.00000   | 10.49000     | 101.20977      |                   | 5.90       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.71356      |       | 113.16960  | 0.00000   | 7.74540      | 112.98953      |                   | 5.73       |        | 0.00        | 0.00         | 0               | 9,464.00      |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.74067      |       | 115.19450  | 0.00000   | 7.77415      | 115.01118      |                   | 6.01       |        | 0.00        | 0.00         | 0               | 223.00        |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.77632      |       | 112.13938  | 0.00000   | 7.81159      | 111.95263      |                   | 5.95       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.81981      |       | 114.07596  | 0.00000   | 7.85705      | 113.88570      |                   | 6.13       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.96738      |       | 101.24187  | 0.00000   | 10.01286     | 101.04290      |                   | 6.06       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2033            | On 31/03/2033 | Price Contribution | 0.00   |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2035            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.79000     |       | 93.09452   | 0.00000   | 10.79000     | 93.09452       |                   | 4.94       |        | 0.00        | 0.00         | 0               | 0.00          |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 7.99736      |       | 107.21054  | 0.00000   | 8.04980      | 106.87277      |                   | 5.03       |        | 0.00        | 0.00         | 0               | 106,120.00    |
| R2035            | On 07/05/2026 | Bond Future        | 8.29   | Call      | 2,330.24000  |       | 2.33024    | 0.00000   | 2,091.61000  | 2.09161        | 2,330.240         | 5.67       | 0.74   | 0.00        | 0.00         | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 8.55   | Put       | 221.66000    |       | 0.22166    | 0.00000   | 275.31000    | 0.27531        | 221.660           | 6.23       | (0.13) | 0.00        | 0.00         | 0               | 16,000.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.79   | Call      | 5,071.82000  |       | 5.07182    | 0.00000   | 4,763.67000  | 4.76367        | 5,071.820         | 6.73       | 0.93   | 0.00        | 0.00         | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.20   | Put       | 35.80000     |       | 0.03580    | 0.00000   | 46.31000     | 0.04631        | 35.800            | 7.53       | (0.02) | 0.00        | 0.00         | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 9,956.49000  |       | 9.95649    | 0.00000   | 9,622.18000  | 9.62218        | 9,956.490         | 8.32       | 0.99   | 0.00        | 0.00         | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 10,069.32000 |       | 10.06932   | 0.00000   | 9,734.84000  | 9.73484        | 10,069.320        | 8.35       | 0.99   | 0.00        | 0.00         | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 10,350.78000 |       | 10.35078   | 0.00000   | 10,015.92000 | 10.01592       | 10,350.780        | 8.44       | 0.99   | 0.00        | 0.00         | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 2.32000      |       | 0.00232    | 0.00000   | 3.16000      | 0.00316        | 2.320             | 8.96       | 0.00   | 0.00        | 0.00         | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 2.12000      |       | 0.00212    | 0.00000   | 2.89000      | 0.00289        | 2.120             | 8.96       | 0.00   | 0.00        | 0.00         | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 1.68000      |       | 0.00168    | 0.00000   | 2.30000      | 0.00230        | 1.680             | 8.96       | 0.00   | 0.00        | 0.00         | 0               | 350.00        |

| 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 |  |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|----------|----------|-----------|----------|--------------|----------------|---------|--------|------------|--------|-------------|--|-----------|--------|---------------|--|
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 0.19      | 0000  | 0.00019  | 0.000000 | 0.000000  | 0.280000 | 0.00028      | 0.190          | 8.96    | 0.00   | 0.00       | 0      | 250.00      |  |           |        |               |  |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 0.17      | 0000  | 0.00017  | 0.000000 | 0.250000  | 0.00025  | 0.170        | 8.96           | 0.00    | 0.00   | 0          | 200.00 |             |  |           |        |               |  |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 0.13      | 0000  | 0.00013  | 0.000000 | 0.190000  | 0.00019  | 0.130        | 8.96           | 0.00    | 0.00   | 0          | 350.00 |             |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.02      | 970   | 109.12   | 893      | 0.000000  | 8.08437  | 108.78       | 504            | 5.10    | 0.00   | 0.00       | 0      | 156.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 8.29   | Call      | 2,501.48  | 0000  | 2.50148  | 0.000000 | 2,281.44  | 0000     | 2.28144      | 2,501.480      | 5.17    | 0.67   | 0.00       | 0      | 1,000.00    |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 4,587.11  | 0000  | 4.58711  | 0.000000 | 4,307.52  | 0000     | 4.30752      | 4,587.110      | 5.94    | 0.83   | 0.00       | 0      | 350.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 8.79   | Call      | 5,010.61  | 0000  | 5.01061  | 0.000000 | 4,723.39  | 0000     | 4.72339      | 5,010.610      | 6.08    | 0.85   | 0.00       | 0      | 1,000.00    |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 6,848.76  | 0000  | 6.84876  | 0.000000 | 6,538.06  | 0000     | 6.53806      | 6,848.760      | 6.66    | 0.92   | 0.00       | 0      | 200.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 174.12    | 0000  | 0.17412  | 0.000000 | 203.46    | 0000     | 0.20346      | 174.120        | 6.80    | (0.07) | 0.00       | 0      | 350.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 7,341.13  | 0000  | 7.34113  | 0.000000 | 7,026.15  | 0000     | 7.02615      | 7,341.130      | 6.82    | 0.93   | 0.00       | 0      | 250.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 9.39   | Put       | 128.27    | 0000  | 0.12827  | 0.000000 | 150.35    | 0000     | 0.15035      | 128.270        | 7.08    | (0.06) | 0.00       | 0      | 1,000.00    |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 86.00     | 0000  | 0.08600  | 0.000000 | 101.18    | 0000     | 0.10118      | 86.000         | 7.44    | (0.04) | 0.00       | 0      | 200.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 75.57     | 0000  | 0.07557  | 0.000000 | 89.00     | 0000     | 0.08900      | 75.570         | 7.56    | (0.03) | 0.00       | 0      | 350.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 74.37     | 0000  | 0.07437  | 0.000000 | 87.60     | 0000     | 0.08760      | 74.370         | 7.58    | (0.03) | 0.00       | 0      | 250.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 39.68     | 0000  | 0.03968  | 0.000000 | 46.91     | 0000     | 0.04691      | 39.680         | 8.19    | (0.02) | 0.00       | 0      | 200.00      |  |           |        |               |  |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 34.82     | 0000  | 0.03482  | 0.000000 | 41.19     | 0000     | 0.04119      | 34.820         | 8.33    | (0.02) | 0.00       | 0      | 250.00      |  |           |        |               |  |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.07      | 212   | 106.51   | 053      | 0.000000  | 8.12915  | 106.16       | 047            | 5.25    | 0.00   | 0.00       | 0      | 0.00        |  |           |        |               |  |
| R2035            | On 05/11/2026 | Bond Future        | 7.97   | Call      | 1,470.99  | 0000  | 1.47099  | 0.000000 | 1,321.57  | 0000     | 1.32157      | 1,470.990      | 4.84    | 0.45   | 0.00       | 0      | 600.00      |  |           |        |               |  |
| R2035            | On 05/11/2026 | Bond Future        | 8.47   | Put       | 1,033.02  | 0000  | 1.03302  | 0.000000 | 1,148.53  | 0000     | 1.14853      | 1,033.020      | 5.59    | (0.31) | 0.00       | 0      | 600.00      |  |           |        |               |  |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 5,014.53  | 0000  | 5.01453  | 0.000000 | 4,742.42  | 0000     | 4.74242      | 5,014.530      | 6.10    | 0.80   | 0.00       | 0      | 200.00      |  |           |        |               |  |
| R2035            | On 05/11/2026 | Bond Future        | 8.97   | Put       | 522.73    | 0000  | 0.52273  | 0.000000 | 586.21    | 0000     | 0.58621      | 522.730        | 6.36    | (0.17) | 0.00       | 0      | 600.00      |  |           |        |               |  |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 339.39    | 0000  | 0.33939  | 0.000000 | 382.09    | 0000     | 0.38209      | 339.390        | 6.84    | (0.11) | 0.00       | 0      | 200.00      |  |           |        |               |  |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 176.97    | 0000  | 0.17697  | 0.000000 | 200.28    | 0000     | 0.20028      | 176.970        | 7.49    | (0.06) | 0.00       | 0      | 200.00      |  |           |        |               |  |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.12      | 207   | 108.35   | 078      | 0.000000  | 8.18170  | 107.99       | 435            | 5.19    | 0.00   | 0.00       | 0      | 0.00        |  |           |        |               |  |
| R2035            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.84      | 022   | 96.53    | 708      | 0.000000  | 9.90848  | 96.18        | 422            | 5.35    | 0.00   | 0.00       | 0      | 0.00        |  |           |        |               |  |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00    | 0000  | 0.000000 | 0.000000 | 100.00    | 0000     | 0.000000     | 0.000000       | 0.00    | 0.00   | 0.00       | 0      | 0.00        |  |           |        |               |  |
| R2037            | On 05/02/2026 | Bond Future        | 0.00   |           | 11.20     | 0000  | 83.41    | 368      | 0.000000  | 11.20000 | 83.41        | 368            | 5.92    | 0.00   | 0.00       | 0      | 0.00        |  |           |        |               |  |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.28      | 147   | 103.88   | 349      | 0.000000  | 8.35964  | 103.33       | 127            | 5.79    | 0.00   | 0.00       | 0      | 191,078.00  |  |           |        |               |  |
| R2037            | On 07/05/2026 | Bond Future        | 9.00   | Call      | 5,049.58  | 0000  | 5.04958  | 0.000000 | 4,548.94  | 0000     | 4.54894      | 5,049.580      | 7.04    | 0.93   | 0.00       | 0      | 1,500.00    |  |           |        |               |  |
| R2037            | On 07/05/2026 | Bond Future        | 9.49   | Call      | 8,138.11  | 0000  | 8.13811  | 0.000000 | 7,600.30  | 0000     | 7.60030      | 8,138.110      | 8.22    | 0.98   | 0.00       | 0      | 1,500.00    |  |           |        |               |  |
| R2037            | On 07/05/2026 | Bond Future        | 10.06  | Put       | 6.52      | 0000  | 0.00652  | 0.000000 | 9.86      | 0000     | 0.00986      | 6.520          | 9.41    | 0.00   | 0.00       | 0      | 1,500.00    |  |           |        |               |  |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 16,779.83 | 0000  | 16.77983 | 0.000000 | 16,227.78 | 0000     | 16.22778     | 16,779.830     | 10.32   | 1.00   | 0.00       | 0      | 142.00      |  |           |        |               |  |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 0.00      | 0000  | 0.000000 | 0.000000 | 0.00      | 0000     | 0.000000     | 0.000000       | 10.32   | 0.00   | 0.00       | 0      | 142.00      |  |           |        |               |  |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.32      | 449   | 101.48   | 247      | 0.000000  | 8.40564  | 100.92       | 030            | 6.16    | 0.00   | 0.00       | 0      | 2,639.00    |  |           |        |               |  |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 11,026.46 | 0000  | 11.02646 | 0.000000 | 10,488.39 | 0000     | 10.48839     | 11,026.460     | 9.28    | 0.96   | 0.00       | 0      | 2,541.00    |  |           |        |               |  |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 28.98     | 0000  | 0.02898  | 0.000000 | 36.86     | 0000     | 0.03686      | 28.980         | 10.16   | (0.01) | 0.00       | 0      | 2,541.00    |  |           |        |               |  |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 5.20      | 0000  | 0.00520  | 0.000000 | 6.92      | 0000     | 0.00692      | 5.200          | 10.16   | 0.00   | 0.00       | 0      | 2,541.00    |  |           |        |               |  |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.36      | 792   | 103.23   | 009      | 0.000000  | 8.45208  | 102.65       | 796            | 6.17    | 0.00   | 0.00       | 0      | 0.00        |  |           |        |               |  |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 7,618.38  | 0000  | 7.61838  | 0.000000 | 7,134.81  | 0000     | 7.13481      | 7,618.380      | 7.95    | 0.86   | 0.00       | 0      | 4,490.00    |  |           |        |               |  |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 208.68    | 0000  | 0.20868  | 0.000000 | 246.36    | 0000     | 0.24636      | 208.680        | 9.18    | (0.06) | 0.00       | 0      | 4,490.00    |  |           |        |               |  |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 82.35     | 0000  | 0.08235  | 0.000000 | 98.84     | 0000     | 0.09884      | 82.350         | 9.61    | (0.02) | 0.00       | 0      | 4,490.00    |  |           |        |               |  |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.41      | 752   | 100.75   | 658      | 0.000000  | 8.50495  | 100.17       | 433            | 6.41    | 0.00   | 0.00       | 0      | 0.00        |  |           |        |               |  |
| R2037            | On 04/02/2027 | Bond Future        | 8.44   | Call      | 2,593.32  | 0000  | 2.59332  | 0.000000 | 2,303.60  | 0000     | 2.30360      | 2,593.320      | 6.32    | 0.52   | 0.00       | 0      | 4,490.00    |  |           |        |               |  |
| R2037            | On 04/02/2027 | Bond Future        | 9.31   | Put       | 963.50    | 0000  | 0.96350  | 0.000000 | 1,096.32  | 0000     | 1.09632      | 963.500        | 7.75    | (0.21) | 0.00       | 0      | 4,490.00    |  |           |        |               |  |
| R2037            | On 04/02/2027 | Bond Future        | 9.81   | Put       | 581.24    | 0000  | 0.58124  | 0.000000 | 664.69    | 0000     | 0.66469      | 581.240        | 8.51    | (0.13) | 0.00       | 0      | 4,490.00    |  |           |        |               |  |
| R2037            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.90      | 940   | 93.65    | 310      | 0.000000  | 10.00686 | 93.09        | 079            | 6.38    | 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 |
|------------------|---------------|--------------------|------------|-----------|--------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|-------|-------------|---------------|-----------------|---------------|
| R2037            | On 31/01/2037 | 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          |
| R2038            | On 05/02/2026 | Bond Future        | 0.00       |           | 11.44000     | 100.28527 | 0.00000    | 11.44000     | 100.28527    |                |                   |            | 5.69  | 0.00        | 0.00          | 0               | 0.00          |
| R2038            | On 07/05/2026 | Bond Future        | 0.00       |           | 8.37752      | 119.79974 | 0.00000    | 8.46090      | 119.10444    |                |                   |            | 5.94  | 0.00        | 0.00          | 0               | 3,814.00      |
| R2038            | On 06/08/2026 | Bond Future        | 0.00       |           | 8.42044      | 121.94331 | 0.00000    | 8.50693      | 121.23545    |                |                   |            | 6.11  | 0.00        | 0.00          | 0               | 0.00          |
| R2038            | On 05/11/2026 | Bond Future        | 0.00       |           | 8.46950      | 118.56348 | 0.00000    | 8.55924      | 117.84312    |                |                   |            | 6.22  | 0.00        | 0.00          | 0               | 0.00          |
| R2038            | On 04/02/2027 | Bond Future        | 0.00       |           | 8.52468      | 120.61088 | 0.00000    | 8.61789      | 119.87777    |                |                   |            | 6.24  | 0.00        | 0.00          | 0               | 0.00          |
| R2038            | On 06/05/2027 | Bond Future        | 0.00       |           | 10.00564     | 106.88285 | 0.00000    | 10.11005     | 106.17599    |                |                   |            | 6.26  | 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       |           | 9.55000      | 105.98921 | 0.00000    | 9.55000      | 105.98921    |                |                   |            | 6.18  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 07/05/2026 | Bond Future        | 0.00       |           | 8.49347      | 111.81165 | 0.00000    | 8.57670      | 111.12255    |                |                   |            | 6.33  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 06/08/2026 | Bond Future        | 0.00       |           | 8.53761      | 113.81228 | 0.00000    | 8.62377      | 113.11074    |                |                   |            | 6.47  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 05/11/2026 | Bond Future        | 0.00       |           | 8.58746      | 110.79631 | 0.00000    | 8.67667      | 110.08242    |                |                   |            | 6.79  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 04/02/2027 | Bond Future        | 0.00       |           | 8.64307      | 112.70973 | 0.00000    | 8.73553      | 111.98320    |                |                   |            | 6.79  | 0.00        | 0.00          | 0               | 0.00          |
| R2039            | On 06/05/2027 | Bond Future        | 0.00       |           | 10.02876     | 100.03118 | 0.00000    | 10.13200     | 99.33193     |                |                   |            | 7.11  | 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       |           | 11.49000     | 83.12039  | 0.00000    | 11.49000     | 83.12039     |                |                   |            | 6.70  | 0.00        | 0.00          | 0               | 0.00          |
| R2040            | On 07/05/2026 | Bond Future        | 0.00       |           | 8.55996      | 106.00084 | 0.00000    | 8.63790      | 105.36585    |                |                   |            | 6.57  | 0.00        | 0.00          | 0               | 57,661.00     |
| R2040            | On 07/05/2026 | Bond Future        | 8.65 Call  |           | 1,693.43000  | 1.69343   | 0.00000    | 1,347.21000  | 1.34721      | 1,693.430      |                   |            | 6.33  | 0.60        | 0.00          | 0               | 27,500.00     |
| R2040            | On 07/05/2026 | Bond Future        | 10.70 Call |           | 15,609.17000 | 15.60917  | 0.00000    | 14,976.13000 | 14.97613     | 15,609.170     |                   |            | 11.61 | 1.00        | 0.00          | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72 Put  |           | 0.03000      | 0.00003   | 0.00000    | 0.05000      | 0.00005      | 0.030          |                   |            | 11.73 | 0.00        | 0.00          | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.22 Put  |           | 0.00000      | 0.00000   | 0.00000    | 0.00000      | 0.00000      |                |                   |            | 11.73 | 0.00        | 0.00          | 0               | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00       |           | 8.60686      | 103.38712 | 0.00000    | 8.68747      | 102.74068    |                |                   |            | 7.03  | 0.00        | 0.00          | 0               | 41,462.00     |
| R2040            | On 05/11/2026 | Bond Future        | 0.00       |           | 8.65369      | 105.16741 | 0.00000    | 8.73696      | 104.50963    |                |                   |            | 7.07  | 0.00        | 0.00          | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91 Call  |           | 9,840.48000  | 9.84048   | 0.00000    | 9,269.15000  | 9.26915      | 9,840.480      |                   |            | 9.48  | 0.88        | 0.00          | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67 Put  |           | 222.56000    | 0.22256   | 0.00000    | 261.41000    | 0.26141      | 222.560        |                   |            | 10.88 | (0.05)      | 0.00          | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27 Put  |           | 76.57000     | 0.07657   | 0.00000    | 92.07000     | 0.09207      | 76.570         |                   |            | 11.03 | (0.02)      | 0.00          | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00       |           | 8.70621      | 102.47691 | 0.00000    | 8.79237      | 101.80746    |                |                   |            | 7.40  | 0.00        | 0.00          | 0               | 0.00          |
| R2040            | On 04/02/2027 | Bond Future        | 8.78 Call  |           | 3,130.97000  | 3.13097   | 0.00000    | 2,781.94000  | 2.78194      | 3,130.970      |                   |            | 7.01  | 0.55        | 0.00          | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 9.67 Put   |           | 951.06000    | 0.95106   | 0.00000    | 1,087.77000  | 1.08777      | 951.060        |                   |            | 8.68  | (0.19)      | 0.00          | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 10.17 Put  |           | 576.16000    | 0.57616   | 0.00000    | 661.40000    | 0.66140      | 576.160        |                   |            | 9.59  | (0.12)      | 0.00          | 0               | 2,300.00      |
| R2040            | On 06/05/2027 | Bond Future        | 0.00       |           | 10.01677     | 95.23513  | 0.00000    | 10.11279     | 94.59106     |                |                   |            | 7.41  | 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       |           | 9.79000      | 106.36547 | 0.00000    | 9.79000      | 106.36547    |                |                   |            | 6.81  | 0.00        | 0.00          | 0               | 0.00          |
| R2042            | On 07/05/2026 | Bond Future        | 0.00       |           | 8.65918      | 113.66751 | 0.00000    | 8.73705      | 112.94500    |                |                   |            | 6.98  | 0.00        | 84,113,957.40 | 740             | 2,761.00      |
| R2042            | On 06/08/2026 | Bond Future        | 0.00       |           | 8.70411      | 115.70136 | 0.00000    | 8.78451      | 114.96574    |                |                   |            | 7.16  | 0.00        | 0.00          | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00       |           | 8.75405      | 112.59199 | 0.00000    | 8.83707      | 111.84341    |                |                   |            | 7.54  | 0.00        | 0.00          | 0               | 0.00          |
| R2042            | On 04/02/2027 | Bond Future        | 0.00       |           | 8.80916      | 114.53628 | 0.00000    | 8.89494      | 113.77459    |                |                   |            | 7.56  | 0.00        | 0.00          | 0               | 0.00          |
| R2042            | On 06/05/2027 | Bond Future        | 0.00       |           | 10.06051     | 101.60508 | 0.00000    | 10.15660     | 100.87258    |                |                   |            | 7.94  | 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       |           | 11.56000     | 79.15268  | 0.00000    | 11.56000     | 79.15268     |                |                   |            | 7.61  | 0.00        | 0.00          | 0               | 0.00          |
| R2044            | On 07/05/2026 | Bond Future        | 0.00       |           | 8.74989      | 102.41916 | 0.00000    | 8.82761      | 101.72902    |                |                   |            | 7.47  | 0.00        | 512,095.80    | 5               | 110,367.00    |
| R2044            | On 07/05/2026 | Bond Future        | 10.00 Put  |           | 37.27000     | 0.03727   | 0.00000    | 54.52000     | 0.05452      | 37.270         |                   |            | 10.64 | (0.02)      | 0.00          | 0               | 15,000.00     |
| R2044            | On 06/08/2026 | Bond Future        | 0.00       |           | 8.79671      | 99.86667  | 0.00000    | 8.87684      | 99.16410     |                |                   |            | 8.02  | 0.00        | 0.00          | 0               | 7,681.00      |
| R2044            | On 05/11/2026 | Bond Future        | 0.00       |           | 8.84309      | 101.58636 | 0.00000    | 8.92561      | 100.87146    |                |                   |            | 8.08  | 0.00        | 0.00          | 0               | 0.00          |
| R2044            | On 04/02/2027 | Bond Future        | 0.00       |           | 8.89452      | 98.95914  | 0.00000    | 8.97962      | 98.23159     |                |                   |            | 8.49  | 0.00        | 0.00          | 0               | 0.00          |
| R2044            | On 06/05/2027 | Bond Future        | 0.00       |           | 10.05022     | 91.96316  | 0.00000    | 10.14525     | 91.26555     |                |                   |            | 8.54  | 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 |
|------------------|---------------|--------------------|--------|-----------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------|-----------------|---------------|
| R2044            | On 31/01/2044 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 0.00000     | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R2048            | On 05/02/2026 | Bond Future        | 0.00   |           | 11.46000    | 82.30752  | 0.00000    | 11.46000    | 82.30752     |                |                   |            | 7.88  | 0.00        | 0.00 | 0               | 0.00          |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.73839     | 101.82565 | 0.00000    | 8.81592     | 101.07945    |                |                   |            | 8.10  | 0.00        | 0.00 | 0               | 282,857.00    |
| R2048            | On 07/05/2026 | Bond Future        | 8.30   | Call      | 188.81000   | 0.18881   | 0.00000    | 121.54000   | 0.12154      | 188.810        | 7.08              | 0.11       | 0.00  | 0.00        | 0.00 | 0               | 1,620.00      |
| R2048            | On 07/05/2026 | Bond Future        | 8.70   | Call      | 1,256.20000 | 1.25620   | 0.00000    | 947.17000   | 0.94717      | 1,256.200      | 7.26              | 0.47       | 0.00  | 0.00        | 0.00 | 0               | 1,620.00      |
| R2048            | On 07/05/2026 | Bond Future        | 9.19   | Put       | 355.34000   | 0.35534   | 0.00000    | 493.68000   | 0.49368      | 355.340        | 8.76              | (0.15)     | 0.00  | 0.00        | 0.00 | 0               | 1,620.00      |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.77778     | 103.64770 | 0.00000    | 8.85752     | 102.88801    |                |                   |            | 8.34  | 0.00        | 0.00 | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.82296     | 100.99816 | 0.00000    | 8.90497     | 100.22519    |                |                   |            | 8.80  | 0.00        | 0.00 | 0               | 0.00          |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.87304     | 102.74304 | 0.00000    | 8.95749     | 101.95644    |                |                   |            | 8.86  | 0.00        | 0.00 | 0               | 0.00          |
| R2048            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.93235     | 91.36709  | 0.00000    | 10.02710    | 90.61367     |                |                   |            | 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   |           | 11.49000    | 105.33377 | 0.00000    | 11.49000    | 105.33377    |                |                   |            | 8.10  | 0.00        | 0.00 | 0               | 0.00          |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.61579     | 132.62307 | 0.00000    | 8.69325     | 131.61411    |                |                   |            | 8.33  | 0.00        | 0.00 | 0               | 74,998.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.65181     | 134.99603 | 0.00000    | 8.73141     | 133.96906    |                |                   |            | 8.58  | 0.00        | 0.00 | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.69158     | 131.46313 | 0.00000    | 8.77341     | 130.41808    |                |                   |            | 9.06  | 0.00        | 0.00 | 0               | 0.00          |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.73512     | 133.73347 | 0.00000    | 8.81930     | 132.66993    |                |                   |            | 9.14  | 0.00        | 0.00 | 0               | 0.00          |
| R2053            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.76254     | 118.73831 | 0.00000    | 9.85777     | 117.72058    |                |                   |            | 9.63  | 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   |           | 10.93000    | 74.01184  | 0.00000    | 10.93000    | 74.01184     |                |                   |            | 5.81  | 0.00        | 0.00 | 0               | 0.00          |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.14461     | 88.01043  | 0.00000    | 8.20714     | 87.62713     |                |                   |            | 5.89  | 0.00        | 0.00 | 0               | 41,729.00     |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.17921     | 89.58519  | 0.00000    | 8.24404     | 89.19494     |                |                   |            | 6.01  | 0.00        | 0.00 | 0               | 3,673.00      |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.21980     | 87.97896  | 0.00000    | 8.28705     | 87.58175     |                |                   |            | 6.21  | 0.00        | 0.00 | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.26619     | 89.49882  | 0.00000    | 8.33603     | 89.09453     |                |                   |            | 6.16  | 0.00        | 0.00 | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 8.03   | Call      | 1,359.15000 | 1.35915   | 0.00000    | 1,206.23000 | 1.20623      | 1,359.150      | 5.54              | 0.40       | 0.00  | 0.00        | 0.00 | 0               | 3,237.00      |
| R209             | On 04/02/2027 | Bond Future        | 8.96   | Put       | 916.06000   | 0.91606   | 0.00000    | 1,022.14000 | 1.02214      | 916.060        | 6.87              | (0.24)     | 0.00  | 0.00        | 0.00 | 0               | 3,237.00      |
| R209             | On 06/05/2027 | Bond Future        | 0.00   |           | 9.73527     | 80.26719  | 0.00000    | 9.81325     | 79.87337     |                |                   |            | 6.34  | 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   |           | 253.10000   | 253.10000 | 0.00000    | 253.10000   | 253.10000    |                |                   |            | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 260.62958   | 260.62958 | 0.00000    | 260.87544   | 260.87544    |                |                   |            | 0.00  | 0.00        | 0.00 | 0               | 1,191.00      |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 265.35672   | 265.35672 | 0.00000    | 265.60675   | 265.60675    |                |                   |            | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 266.47241   | 266.47241 | 0.00000    | 266.72482   | 266.72482    |                |                   |            | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R210             | On 04/02/2027 | Bond Future        | 0.00   |           | 271.13944   | 271.13944 | 0.00000    | 271.39564   | 271.39564    |                |                   |            | 0.00  | 0.00        | 0.00 | 0               | 0.00          |
| R210             | On 06/05/2027 | Bond Future        | 0.00   |           | 249.16590   | 249.16590 | 0.00000    | 249.35293   | 249.35293    |                |                   |            | 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   |           | 9.89000     | 91.87020  | 0.00000    | 9.89000     | 91.87020     |                |                   |            | 3.35  | 0.00        | 0.00 | 0               | 0.00          |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 7.40544     | 99.75983  | 0.00000    | 7.41633     | 99.71691     |                |                   |            | 3.23  | 0.00        | 0.00 | 0               | 69,337.00     |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 7.41739     | 101.54491 | 0.00000    | 7.42901     | 101.50114    |                |                   |            | 3.16  | 0.00        | 0.00 | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.44443     | 99.74638  | 0.00000    | 7.45689     | 99.70164     |                |                   |            | 3.16  | 0.00        | 0.00 | 0               | 0.00          |
| R213             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.48138     | 101.47008 | 0.00000    | 7.49482     | 101.42430    |                |                   |            | 3.07  | 0.00        | 0.00 | 0               | 0.00          |
| R213             | On 06/05/2027 | Bond Future        | 0.00   |           | 10.32980    | 91.08816  | 0.00000    | 10.35111    | 91.02671     |                |                   |            | 3.05  | 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   |           | 11.26000    | 68.77512  | 0.00000    | 11.26000    | 68.77512     |                |                   |            | 7.16  | 0.00        | 0.00 | 0               | 0.00          |
| R214             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.55729     | 84.18707  | 0.00000    | 8.63492     | 83.62323     |                |                   |            | 7.32  | 0.00        | 0.00 | 0               | 39,563.00     |

| 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 |
|-------------------------|---------------|--------------------|--------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|---------------|-------------|-----------------|---------------|
| R214                    | On 06/08/2026 | Bond Future        | 0.00   |           | 8.59543   | 85.69352   | 0.00000   | 8.67539      | 85.11955       |                   | 7.53       | 0.00          | 0.00        | 0               | 0.00          |
| R214                    | On 05/11/2026 | Bond Future        | 0.00   |           | 8.64019   | 83.87524   | 0.00000   | 8.72257      | 83.29113       |                   | 7.90       | 0.00          | 0.00        | 0               | 0.00          |
| R214                    | On 04/02/2027 | Bond Future        | 0.00   |           | 8.69030   | 85.32451   | 0.00000   | 8.77527      | 84.73010       |                   | 7.94       | 0.00          | 0.00        | 0               | 0.00          |
| R214                    | On 06/05/2027 | Bond Future        | 0.00   |           | 9.84782   | 76.27552   | 0.00000   | 9.94167      | 75.70488       |                   | 8.31       | 0.00          | 0.00        | 0               | 0.00          |
| R214                    | On 28/02/2041 | Price Contribution | 0.00   |           | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00          | 0.00        | 0               | 0.00          |
| R214/R209               | On 28/02/2041 | Price Contribution | 0.00   |           | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00          | 0.00        | 0               | 0.00          |
| SIVC038                 | On 31/01/2038 | Bond Future        | 0.00   |           | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00          | 0.00        | 0               | 0.00          |
| Total for Derivatives : |               |                    |        |           |           |            |           |              |                |                   |            | 89,719,401.32 |             | 794             | 1,627,418.00  |
| Grand Total:            |               |                    |        |           |           |            |           |              |                |                   |            | 89,719,401.32 |             | 794             | 1,627,418.00  |