

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2026

| 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  | 1,302.78600 | 1,302.78600 | 0.00000      | 1,301.25600    | 1,301.25600       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| AL37             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,325.86500 | 1,325.86500 | 0.00000      | 1,324.30700    | 1,324.30700       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| AL37             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,348.93700 | 1,348.93700 | 0.00000      | 1,347.34300    | 1,347.34300       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| AL37             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,372.14800 | 1,372.14800 | 0.00000      | 1,370.51600    | 1,370.51600       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| AL37             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,395.14500 | 1,395.14500 | 0.00000      | 1,393.47400    | 1,393.47400       |            | 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  | 1,702.02100 | 1,702.02100 | 0.00000      | 1,698.84800    | 1,698.84800       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| AL7T             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,732.17200 | 1,732.17200 | 0.00000      | 1,728.94300    | 1,728.94300       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| AL7T             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,762.31500 | 1,762.31500 | 0.00000      | 1,759.01800    | 1,759.01800       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| AL7T             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,792.63800 | 1,792.63800 | 0.00000      | 1,789.27100    | 1,789.27100       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| AL7T             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,822.68200 | 1,822.68200 | 0.00000      | 1,819.24300    | 1,819.24300       |            | 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  | 1,440.84200 | 1,440.84200 | 0.00000      | 1,437.74500    | 1,437.74500       |            | 0.00  | 0.00        | 0.00            | 0             | 75.00    |
| ALBI             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,466.36700 | 1,466.36700 | 0.00000      | 1,463.21400    | 1,463.21400       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ALBI             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,491.88400 | 1,491.88400 | 0.00000      | 1,488.66700    | 1,488.66700       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ALBI             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,517.55400 | 1,517.55400 | 0.00000      | 1,514.27000    | 1,514.27000       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ALBI             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,542.98800 | 1,542.98800 | 0.00000      | 1,539.63600    | 1,539.63600       |            | 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 | 07/05/2026 |        |           | Bond Future        | 0.00  | 8.45963     | 95.99538    | 0.00000      | 8.49157        | 95.82906          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ES33             | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 8.51216     | 97.73781    | 0.00000      | 8.54561        | 97.56843          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ES33             | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 8.57765     | 95.65003    | 0.00000      | 8.61274        | 95.47748          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ES33             | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 8.65638     | 97.31457    | 0.00000      | 8.69329        | 97.13875          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ES33             | On | 06/05/2027 |        |           | Bond Future        | 0.00  | 8.74673     | 95.17069    | 0.00000      | 8.78560        | 94.99156          |            | 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 | 07/05/2026 |        |           | Bond Future        | 0.00  | 8.92085     | 96.84170    | 0.00000      | 8.95744        | 96.54210          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ES42             | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 8.96888     | 98.59940    | 0.00000      | 9.00661        | 98.29439          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ES42             | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 9.02263     | 96.05447    | 0.00000      | 9.06159        | 95.74384          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ES42             | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 9.08238     | 97.72479    | 0.00000      | 9.12262        | 97.40851          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| ES42             | On | 06/05/2027 |        |           | Bond Future        | 0.00  | 9.15109     | 95.11537    | 0.00000      | 9.19270        | 94.79346          |            | 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  | 1,414.44700 | 1,414.44700 | 0.00000      | 1,411.31000    | 1,411.31000       |            | 0.00  | 0.00        | 28,288,940.00   | 2             | 640.00   |
| GOVI             | On | 06/08/2026 |        |           | GOVI               | 0.00  | 1,439.50400 | 1,439.50400 | 0.00000      | 1,436.31200    | 1,436.31200       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| GOVI             | On | 05/11/2026 |        |           | GOVI               | 0.00  | 1,464.55300 | 1,464.55300 | 0.00000      | 1,461.29600    | 1,461.29600       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| GOVI             | On | 04/02/2027 |        |           | GOVI               | 0.00  | 1,489.75300 | 1,489.75300 | 0.00000      | 1,486.42900    | 1,486.42900       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |
| GOVI             | On | 06/05/2027 |        |           | GOVI               | 0.00  | 1,514.72100 | 1,514.72100 | 0.00000      | 1,511.32800    | 1,511.32800       |            | 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 | 07/05/2026 |        |           | Bond Future        | 0.00  | 147.58271   | 147.58271   | 0.00000      | 147.29307      | 147.29307         |            | 0.00  | 0.00        | 0.00            | 0             | 4,593.00 |
| I2029            | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 150.26148   | 150.26148   | 0.00000      | 149.96655      | 149.96655         |            | 0.00  | 0.00        | 0.00            | 0             | 0.00     |

| Contract Details |               |                    | Strike | Call /Put | MTM    | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|--------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|---------------|
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 151.40 | 330   | 151.40330  | 0.00000   | 151.10279    | 151.10279      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 154.04 | 070   | 154.04070  | 0.00000   | 153.73456    | 153.73456      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 06/05/2027 | Bond Future        | 0.00   |           | 155.15 | 369   | 155.15369  | 0.00000   | 154.84174    | 154.84174      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 31/03/2029 | Price Contribution | 0.00   |           | 100.00 | 0000  | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 116.31 | 019   | 116.31019  | 0.00000   | 116.22131    | 116.22131      |                   | 1.55       | 0.00  | 0.00        | 0               | 1,580.00      |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 116.00 | 643   | 116.00643  | 0.00000   | 115.91585    | 115.91585      |                   | 1.54       | 0.00  | 0.00        | 0               | 1,893.00      |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 118.02 | 817   | 118.02817  | 0.00000   | 117.93574    | 117.93574      |                   | 1.47       | 0.00  | 0.00        | 0               | 0.00          |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 117.63 | 198   | 117.63198  | 0.00000   | 117.53743    | 117.53743      |                   | 1.44       | 0.00  | 0.00        | 0               | 0.00          |
| I2031            | On 06/05/2027 | Bond Future        | 0.00   |           | 119.62 | 428   | 119.62428  | 0.00000   | 119.52775    | 119.52775      |                   | 1.35       | 0.00  | 0.00        | 0               | 0.00          |
| I2031            | On 31/01/2031 | Price Contribution | 0.00   |           | 100.00 | 0000  | 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 | 0000  | 0.00000    | 0.00000   | 100.00000    | 100.00000      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 146.54 | 625   | 146.54625  | 0.00000   | 146.65866    | 146.65866      |                   | 0.00       | 0.00  | 0.00        | 0               | 7,871.00      |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 149.20 | 613   | 149.20613  | 0.00000   | 149.32065    | 149.32065      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 150.22 | 747   | 150.22747  | 0.00000   | 150.34351    | 150.34351      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 152.84 | 453   | 152.84453  | 0.00000   | 152.96228    | 152.96228      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 153.83 | 261   | 153.83261  | 0.00000   | 153.95165    | 153.95165      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution | 0.00   |           | 100.00 | 0000  | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 165.23 | 012   | 165.23012  | 0.00000   | 165.33405    | 165.33405      |                   | 0.00       | 0.00  | 0.00        | 0               | 6,223.00      |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 166.03 | 685   | 166.03685  | 0.00000   | 166.14242    | 166.14242      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 168.93 | 100   | 168.93100  | 0.00000   | 169.03799    | 169.03799      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 169.64 | 781   | 169.64781  | 0.00000   | 169.75614    | 169.75614      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 172.52 | 324   | 172.52324  | 0.00000   | 172.63286    | 172.63286      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution | 0.00   |           | 100.00 | 0000  | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 129.46 | 205   | 129.46205  | 0.00000   | 129.47781    | 129.47781      |                   | 3.91       | 0.00  | 0.00        | 0               | 0.00          |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 128.96 | 735   | 128.96735  | 0.00000   | 128.98318    | 128.98318      |                   | 4.10       | 0.00  | 0.00        | 0               | 3,416.00      |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 131.21 | 485   | 131.21485  | 0.00000   | 131.23070    | 131.23070      |                   | 4.11       | 0.00  | 0.00        | 0               | 0.00          |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 130.61 | 196   | 130.61196  | 0.00000   | 130.62745    | 130.62745      |                   | 4.22       | 0.00  | 0.00        | 0               | 0.00          |
| I2043            | On 06/05/2027 | Bond Future        | 0.00   |           | 132.82 | 377   | 132.82377  | 0.00000   | 132.83917    | 132.83917      |                   | 4.20       | 0.00  | 0.00        | 0               | 0.00          |
| I2043            | On 31/01/2043 | Price Contribution | 0.00   |           | 100.00 | 0000  | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 148.47 | 859   | 148.47859  | 0.00000   | 148.04841    | 148.04841      |                   | 0.00       | 0.00  | 0.00        | 0               | 18,662.00     |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 151.17 | 354   | 151.17354  | 0.00000   | 150.73554    | 150.73554      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 151.48 | 675   | 151.48675  | 0.00000   | 151.04067    | 151.04067      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 154.12 | 508   | 154.12508  | 0.00000   | 153.67079    | 153.67079      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2046            | On 06/05/2027 | Bond Future        | 0.00   |           | 154.38 | 156   | 154.38156  | 0.00000   | 153.91907    | 153.91907      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution | 0.00   |           | 100.00 | 0000  | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 153.92 | 927   | 153.92927  | 0.00000   | 153.28333    | 153.28333      |                   | 0.00       | 0.00  | 0.00        | 0               | 17,225.00     |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 154.28 | 121   | 154.28121  | 0.00000   | 153.62362    | 153.62362      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 156.97 | 053   | 156.97053  | 0.00000   | 156.30109    | 156.30109      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 157.22 | 467   | 157.22467  | 0.00000   | 156.54287    | 156.54287      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2050            | On 06/05/2027 | Bond Future        | 0.00   |           | 159.88 | 943   | 159.88943  | 0.00000   | 159.19543    | 159.19543      |                   | 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 07/05/2026 | Bond Future        | 0.00   |           | 139.68 | 740   | 139.68740  | 0.00000   | 138.62024    | 138.62024      |                   | 5.93       | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 139.37 | 831   | 139.37831  | 0.00000   | 138.29169    | 138.29169      |                   | 6.26       | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 141.80 | 726   | 141.80726  | 0.00000   | 140.70145    | 140.70145      |                   | 6.35       | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 141.38 | 913   | 141.38913  | 0.00000   | 140.26304    | 140.26304      |                   | 6.56       | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 06/05/2027 | Bond Future        | 0.00   |           | 143.78 | 369   | 143.78369  | 0.00000   | 142.63838    | 142.63838      |                   | 6.60       | 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          |

| Contract Details |               |                        | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On<br>Option | Volatility | Delta  | Delta Value | ContractsTraded | Open Interest |
|------------------|---------------|------------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|----------------------|------------|--------|-------------|-----------------|---------------|
| IGOV             | On 07/05/2026 | Index Future           | 0.00   |           | 456.20800   |       | 456.20800  | 0.00000   | 455.69800    | 455.69800      |                      | 0.00       | 0.00   | 0.00        | 0               | 248.00        |
| IGOV             | On 06/08/2026 | Index Future           | 0.00   |           | 464.40000   |       | 464.40000  | 0.00000   | 463.88100    | 463.88100      |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future           | 0.00   |           | 472.58900   |       | 472.58900  | 0.00000   | 472.05800    | 472.05800      |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IGOV             | On 04/02/2027 | Index Future           | 0.00   |           | 480.82700   |       | 480.82700  | 0.00000   | 480.28300    | 480.28300      |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IGOV             | On 06/05/2027 | Index Future           | 0.00   |           | 488.99100   |       | 488.99100  | 0.00000   | 488.43300    | 488.43300      |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 16/03/2026 | Interest Rate Swap     | 0.00   |           | 76.82000    |       | 76.82000   | 0.00000   | 76.82000     | 76.82000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 15/06/2026 | Interest Rate Swap     | 0.00   |           | 75.24000    |       | 75.24000   | 0.00000   | 75.24000     | 75.24000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap     | 0.00   |           | 77.27000    |       | 77.27000   | 0.00000   | 77.27000     | 77.27000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 81.30000    |       | 81.30000   | 0.00000   | 81.30000     | 81.30000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap     | 0.00   |           | 79.80000    |       | 79.80000   | 0.00000   | 79.80000     | 79.80000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap     | 0.00   |           | 81.86000    |       | 81.86000   | 0.00000   | 81.86000     | 81.86000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap     | 0.00   |           | 87.61000    |       | 87.61000   | 0.00000   | 87.61000     | 87.61000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap     | 0.00   |           | 87.94000    |       | 87.94000   | 0.00000   | 87.94000     | 87.94000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap     | 0.00   |           | 80.89000    |       | 80.89000   | 0.00000   | 80.89000     | 80.89000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap     | 0.00   |           | 88.68000    |       | 88.68000   | 0.00000   | 88.68000     | 88.68000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap     | 0.00   |           | 92.02000    |       | 92.02000   | 0.00000   | 92.02000     | 92.02000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future            | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 8.68300     |       | 8.68300    | 0.00000   | 8.68300      | 8.68300        |                      | 15.00      | 0.00   | 0.00        | 0               | 0.00          |
| JBAF             | On 18/03/2026 | Jibar Tradeable Future | 0.00   |           | 8.37200     |       | 91.62800   | 0.00000   | 8.37200      | 91.62800       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| JBAF             | On 17/06/2026 | Jibar Tradeable Future | 0.00   |           | 8.40000     |       | 91.60000   | 0.00000   | 8.40000      | 91.60000       |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R186             | On 07/05/2026 | Bond Future            | 0.00   |           | 8.69000     |       | 105.12997  | 0.00000   | 8.69000      | 105.12997      |                      | 0.43       | 0.00   | 0.00        | 0               | 0.00          |
| R186             | On 06/08/2026 | Bond Future            | 0.00   |           | 8.57000     |       | 102.10931  | 0.00000   | 8.57000      | 102.10931      |                      | 0.29       | 0.00   | 0.00        | 0               | 0.00          |
| R186             | On 05/11/2026 | Bond Future            | 0.00   |           | 8.12000     |       | 104.29868  | 0.00000   | 8.12000      | 104.29868      |                      | 0.11       | 0.00   | 0.00        | 0               | 0.00          |
| R186             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R187             | On 07/05/2026 | Bond Future            | 0.00   |           | 6.72581     |       | 103.07237  | 0.00000   | 6.73893      | 103.06494      |                      | 0.28       | 0.00   | 0.00        | 0               | 0.00          |
| R187             | On 06/08/2026 | Bond Future            | 0.00   |           | 6.36183     |       | 101.18955  | 0.00000   | 6.38410      | 101.18165      |                      | 0.21       | 0.00   | 0.00        | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future            | 0.00   |           | 4.93779     |       | 102.92910  | 0.00000   | 5.00985      | 102.92081      |                      | 0.06       | 0.00   | 0.00        | 0               | 0.00          |
| R187             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R188             | On 07/05/2026 | Bond Future            | 0.00   |           | 6.77648     |       | 106.47088  | 0.00000   | 6.78772      | 106.45370      |                      | 0.84       | 0.00   | 0.00        | 0               | 0.00          |
| R188             | On 06/08/2026 | Bond Future            | 0.00   |           | 6.69818     |       | 105.45794  | 0.00000   | 6.71167      | 105.44160      |                      | 0.86       | 0.00   | 0.00        | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future            | 0.00   |           | 6.61434     |       | 106.69781  | 0.00000   | 6.63125      | 106.67998      |                      | 0.75       | 0.00   | 0.00        | 0               | 0.00          |
| R188             | On 21/12/2027 | Price Contribution     | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R202             | On 07/05/2026 | Bond Future            | 0.00   |           | 305.88222   |       | 305.88222  | 0.00000   | 305.91927    | 305.91927      |                      | 0.00       | 0.00   | 0.00        | 0               | 772.00        |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 306.03585   |       | 306.03585  | 0.00000   | 306.07350    | 306.07350      |                      | 0.00       | 0.00   | 0.00        | 0               | 253.00        |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 311.37053   |       | 311.37053  | 0.00000   | 311.40805    | 311.40805      |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R202             | On 04/02/2027 | Bond Future            | 0.00   |           | 311.30976   |       | 311.30976  | 0.00000   | 311.34672    | 311.34672      |                      | 0.00       | 0.00   | 0.00        | 0               | 0.00          |
| R202             | On 06/05/2027 | Bond Future            | 0.00   |           | 316.58593   |       | 316.58593  | 0.00000   | 316.62266    | 316.62266      |                      | 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 07/05/2026 | Bond Future            | 0.00   |           | 7.09704     |       | 105.12288  | 0.00000   | 7.12395      | 105.03466      |                      | 2.34       | 0.00   | 0.00        | 0               | 152,679.00    |
| R2030            | On 07/05/2026 | Bond Future            | 7.21   | Call      | 660.10000   |       | 0.66010    | 0.00000   | 613.95000    | 0.61395        | 660.100              | 2.30       | 0.63   | 0.00        | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.71   | Call      | 2,035.97000 |       | 2.03597    | 0.00000   | 1,959.16000  | 1.95916        | 2,035.970            | 2.87       | 0.92   | 0.00        | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.92   | Put       | 23.72000    |       | 0.02372    | 0.00000   | 30.02000     | 0.03002        | 23.720               | 3.10       | (0.04) | 0.00        | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 7.09496     |       | 102.99595  | 0.00000   | 7.12415      | 102.90615      |                      | 2.44       | 0.00   | 0.00        | 0               | 49,211.00     |
| R2030            | On 06/08/2026 | Bond Future            | 7.21   | Call      | 866.00000   |       | 0.86600    | 0.00000   | 820.13000    | 0.82013        | 866.000              | 2.40       | 0.59   | 0.00        | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 7.71   | Call      | 2,066.65000 |       | 2.06665    | 0.00000   | 1,997.91000  | 1.99791        | 2,066.650            | 2.90       | 0.82   | 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       | 101.57      | 000   | 0.10157    | 0.00000   | 113.91       | 000            | 0.11391           | 101.570    | 3.23  | (0.09)      | 0.00            | 0             | 1,000.00   |
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.09        | 519   | 104.76655  | 0.00000   | 7.12         | 697            | 104.67496         |            | 2.36  | 0.00        | 0.00            | 0             | 0.00       |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.10        | 439   | 102.55992  | 0.00000   | 7.13         | 928            | 102.46651         |            | 2.34  | 0.00        | 0.00            | 0             | 0.00       |
| R2030            | On 06/05/2027 | Bond Future        | 0.00   |           | 7.14        | 645   | 104.27171  | 0.00000   | 7.18         | 507            | 104.17638         |            | 2.19  | 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 07/05/2026 | Bond Future        | 0.00   |           | 7.54        | 274   | 104.24527  | 0.00000   | 7.57         | 454            | 104.09341         |            | 3.83  | 0.00        | 3,857,074.99    | 37            | 167,667.00 |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.56        | 261   | 106.11196  | 0.00000   | 7.59         | 619            | 105.95739         |            | 3.75  | 0.00        | 0.00            | 0             | 230.00     |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.59        | 254   | 103.77918  | 0.00000   | 7.62         | 810            | 103.62169         |            | 3.80  | 0.00        | 0.00            | 0             | 0.00       |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.63        | 227   | 105.56155  | 0.00000   | 7.67         | 004            | 105.40106         |            | 3.67  | 0.00        | 0.00            | 0             | 0.00       |
| R2032            | On 06/05/2027 | Bond Future        | 0.00   |           | 7.68        | 720   | 103.16838  | 0.00000   | 7.72         | 742            | 103.00490         |            | 3.70  | 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 07/05/2026 | Bond Future        | 0.00   |           | 7.65        | 051   | 113.52725  | 0.00000   | 7.67         | 700            | 113.37681         |            | 5.76  | 0.00        | 0.00            | 0             | 9,512.00   |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.67        | 410   | 115.56016  | 0.00000   | 7.70         | 195            | 115.40700         |            | 6.00  | 0.00        | 0.00            | 0             | 223.00     |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.70        | 695   | 112.50785  | 0.00000   | 7.73         | 629            | 112.35182         |            | 5.96  | 0.00        | 0.00            | 0             | 0.00       |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.74        | 883   | 114.43974  | 0.00000   | 7.77         | 982            | 114.28073         |            | 6.14  | 0.00        | 0.00            | 0             | 0.00       |
| R2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 7.80        | 433   | 111.31257  | 0.00000   | 7.83         | 714            | 111.15051         |            | 6.07  | 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 07/05/2026 | Bond Future        | 0.00   |           | 7.95        | 465   | 107.48668  | 0.00000   | 7.98         | 619            | 107.28267         |            | 5.04  | 0.00        | 1,612,300.20    | 15            | 106,135.00 |
| R2035            | On 07/05/2026 | Bond Future        | 8.29   | Call      | 2,509.67    | 000   | 2.50967    | 0.00000   | 2,369.46     | 000            | 2.36946           | 2,509.670  | 5.68  | 0.78        | 0.00            | 0             | 1,000.00   |
| R2035            | On 07/05/2026 | Bond Future        | 8.55   | Put       | 167.13      | 000   | 0.16713    | 0.00000   | 202.52       | 000            | 0.20252           | 167.130    | 6.26  | (0.11)      | 0.00            | 0             | 16,000.00  |
| R2035            | On 07/05/2026 | Bond Future        | 8.79   | Call      | 5,316.66    | 000   | 5.31666    | 0.00000   | 5,132.60     | 000            | 5.13260           | 5,316.660  | 6.76  | 0.94        | 0.00            | 0             | 1,000.00   |
| R2035            | On 07/05/2026 | Bond Future        | 9.20   | Put       | 23.99       | 000   | 0.02399    | 0.00000   | 31.26        | 000            | 0.03126           | 23.990     | 7.56  | (0.02)      | 0.00            | 0             | 1,000.00   |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 10,228.5000 | 0     | 10.22850   | 0.00000   | 10,026.93    | 000            | 10.02693          | 10,228.500 | 8.35  | 1.00        | 0.00            | 0             | 250.00     |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 10,341.5200 | 0     | 10.34152   | 0.00000   | 10,139.83    | 000            | 10.13983          | 10,341.520 | 8.38  | 1.00        | 0.00            | 0             | 200.00     |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 10,623.4100 | 0     | 10.62341   | 0.00000   | 10,421.46    | 000            | 10.42146          | 10,623.410 | 8.47  | 1.00        | 0.00            | 0             | 350.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 1.29        | 000   | 0.00129    | 0.00000   | 1.87         | 000            | 0.00187           | 1.290      | 8.99  | 0.00        | 0.00            | 0             | 250.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 1.17        | 000   | 0.00117    | 0.00000   | 1.70         | 000            | 0.00170           | 1.170      | 8.99  | 0.00        | 0.00            | 0             | 200.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 0.91        | 000   | 0.00091    | 0.00000   | 1.34         | 000            | 0.00134           | 0.910      | 8.99  | 0.00        | 0.00            | 0             | 350.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 0.09        | 000   | 0.00009    | 0.00000   | 0.14         | 000            | 0.00014           | 0.090      | 8.99  | 0.00        | 0.00            | 0             | 250.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 0.08        | 000   | 0.00008    | 0.00000   | 0.13         | 000            | 0.00013           | 0.080      | 8.99  | 0.00        | 0.00            | 0             | 200.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 0.06        | 000   | 0.00006    | 0.00000   | 0.10         | 000            | 0.00010           | 0.060      | 8.99  | 0.00        | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.98        | 497   | 109.41137  | 0.00000   | 8.01         | 783            | 109.20378         |            | 5.09  | 0.00        | 0.00            | 0             | 156.00     |
| R2035            | On 06/08/2026 | Bond Future        | 8.29   | Call      | 2,790.22    | 000   | 2.79022    | 0.00000   | 2,663.68     | 000            | 2.66368           | 2,790.220  | 5.63  | 0.68        | 0.00            | 0             | 1,000.00   |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 4,887.10    | 000   | 4.88710    | 0.00000   | 4,725.72     | 000            | 4.72572           | 4,887.100  | 6.39  | 0.84        | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 8.79   | Call      | 5,310.08    | 000   | 5.31008    | 0.00000   | 5,143.91     | 000            | 5.14391           | 5,310.080  | 6.53  | 0.85        | 0.00            | 0             | 1,000.00   |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 7,142.80    | 000   | 7.14280    | 0.00000   | 6,961.07     | 000            | 6.96107           | 7,142.800  | 7.09  | 0.92        | 0.00            | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 183.38      | 000   | 0.18338    | 0.00000   | 206.46       | 000            | 0.20646           | 183.380    | 7.21  | (0.07)      | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 7,632.44    | 000   | 7.63244    | 0.00000   | 7,447.62     | 000            | 7.44762           | 7,632.440  | 7.22  | 0.93        | 0.00            | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.39   | Put       | 135.71      | 000   | 0.13571    | 0.00000   | 153.63       | 000            | 0.15363           | 135.710    | 7.48  | (0.06)      | 0.00            | 0             | 1,000.00   |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 92.04       | 000   | 0.09204    | 0.00000   | 104.90       | 000            | 0.10490           | 92.040     | 7.84  | (0.04)      | 0.00            | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 81.18       | 000   | 0.08118    | 0.00000   | 92.72        | 000            | 0.09272           | 81.180     | 7.96  | (0.03)      | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 79.92       | 000   | 0.07992    | 0.00000   | 91.30        | 000            | 0.09130           | 79.920     | 7.98  | (0.03)      | 0.00            | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 37.05       | 000   | 0.03705    | 0.00000   | 42.96        | 000            | 0.04296           | 37.050     | 8.40  | (0.02)      | 0.00            | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 28.98       | 000   | 0.02898    | 0.00000   | 33.80        | 000            | 0.03380           | 28.980     | 8.40  | (0.01)      | 0.00            | 0             | 250.00     |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.02        | 600   | 106.79473  | 0.00000   | 8.06         | 030            | 106.58328         |            | 5.25  | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 05/11/2026 | Bond Future        | 7.97   | Call      | 1,713.21    | 000   | 1.71321    | 0.00000   | 1,624.36     | 000            | 1.62436           | 1,713.210  | 5.20  | 0.48        | 0.00            | 0             | 600.00     |

| Contract Details |               |                    | Strike | Call /Put | MTM          | Yield     | Mark Price | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value  | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|--------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|--------|--------------|-----------------|---------------|
| R2035            | On 05/11/2026 | Bond Future        | 8.47   | Put       | 1,052.72     | 0.000     | 1.05272    | 0.00000      | 1,128.20     | 0.000          | 1,052.720         | 5.99       | (0.30) | 0.00         | 0               | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 5,321.81     | 0.000     | 5.32181    | 0.00000      | 5,163.80     | 0.000          | 5,321.810         | 6.49       | 0.80   | 0.00         | 0               | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.97   | Put       | 546.86       | 0.000     | 0.54686    | 0.00000      | 591.53       | 0.000          | 546.860           | 6.75       | (0.16) | 0.00         | 0               | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 354.03       | 0.000     | 0.35403    | 0.00000      | 385.20       | 0.000          | 354.030           | 7.18       | (0.11) | 0.00         | 0               | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 188.70       | 0.000     | 0.18870    | 0.00000      | 206.89       | 0.000          | 188.700           | 7.84       | (0.06) | 0.00         | 0               | 200.00        |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.07562      | 108.62952 | 0.00000    | 8.11149      | 108.41419    |                |                   | 5.18       | 0.00   | 0.00         | 0               | 0.00          |
| R2035            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.13214      | 105.94649 | 0.00000    | 8.16968      | 105.72714    |                |                   | 5.33       | 0.00   | 0.00         | 0               | 0.00          |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00000    | 0.00000   | 0.00000    | 100.00000    | 0.00000      |                |                   | 0.00       | 0.00   | 0.00         | 0               | 0.00          |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.24897      | 104.11426 | 0.00000    | 8.27530      | 103.92724    |                |                   | 5.74       | 0.00   | 3,123,427.80 | 30              | 191,278.00    |
| R2037            | On 07/05/2026 | Bond Future        | 9.00   | Call      | 5,285.50     | 0.000     | 5.28550    | 0.00000      | 5,123.76     | 0.000          | 5,285.500         | 7.63       | 0.93   | 0.00         | 0               | 1,500.00      |
| R2037            | On 07/05/2026 | Bond Future        | 9.49   | Call      | 8,369.16     | 0.000     | 8.36916    | 0.00000      | 8,190.24     | 0.000          | 8,369.160         | 8.73       | 0.98   | 0.00         | 0               | 1,500.00      |
| R2037            | On 07/05/2026 | Bond Future        | 10.06  | Put       | 6.49         | 0.00649   | 0.00000    | 8.65000      | 0.00865      | 6.490          | 9.91              | 0.00       | 0.00   | 0            | 1,500.00        |               |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 17,010.46000 | 17.01046  | 0.00000    | 16,823.51000 | 16.82351     | 17,010.460     | 10.30             | 1.00       | 0.00   | 0            | 142.00          |               |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 0.00000      | 0.00000   | 0.00000    | 0.00000      | 0.00000      |                |                   | 10.30      | 0.00   | 0.00         | 0               | 142.00        |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.29057      | 101.71869 | 0.00000    | 8.31790      | 101.52831    |                |                   | 6.12       | 0.00   | 0.00         | 0               | 2,639.00      |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 11,271.48000 | 11.27148  | 0.00000    | 11,093.73000 | 11.09373     | 11,271.480     | 9.75              | 0.96       | 0.00   | 0            | 2,541.00        |               |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 23.46000     | 0.02346   | 0.00000    | 27.09000     | 0.02709      | 23.460         | 10.18             | (0.01)     | 0.00   | 0            | 2,541.00        |               |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 3.96000      | 0.00396   | 0.00000    | 4.76000      | 0.00476      | 3.960          | 10.18             | 0.00       | 0.00   | 0            | 2,541.00        |               |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.33323      | 103.46717 | 0.00000    | 8.36159      | 103.27330    |                |                   | 6.15       | 0.00   | 0.00         | 0               | 0.00          |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 7,885.36     | 0.000     | 7.88536    | 0.00000      | 7,729.15     | 0.000          | 7,885.360         | 8.36       | 0.86   | 0.00         | 0               | 4,490.00      |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 229.04       | 0.22904   | 0.00000    | 247.17       | 0.24717      | 229.040        | 9.62              | (0.06)     | 0.00   | 0            | 4,490.00        |               |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 73.32        | 0.07332   | 0.00000    | 80.56        | 0.08056      | 73.320         | 9.65              | (0.02)     | 0.00   | 0            | 4,490.00        |               |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.38300      | 100.98770 | 0.00000    | 8.41249      | 100.79021    |                |                   | 6.39       | 0.00   | 0.00         | 0               | 0.00          |
| R2037            | On 04/02/2027 | Bond Future        | 8.44   | Call      | 2,686.64     | 0.000     | 2.68664    | 0.00000      | 2,592.45     | 0.000          | 2,686.640         | 6.30       | 0.54   | 0.00         | 0               | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 9.31   | Put       | 896.18       | 0.89618   | 0.00000    | 945.93       | 0.94593      | 896.180        | 7.75              | (0.20)     | 0.00   | 0            | 4,490.00        |               |
| R2037            | On 04/02/2027 | Bond Future        | 9.81   | Put       | 537.50       | 0.53750   | 0.00000    | 569.94       | 0.56994      | 537.500        | 8.51              | (0.12)     | 0.00   | 0            | 4,490.00        |               |
| R2037            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.44706      | 102.67270 | 0.00000    | 8.47775      | 102.47163    |                |                   | 6.35       | 0.00   | 0.00         | 0               | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00000    | 0.00000   | 0.00000    | 100.00000    | 0.00000      |                |                   | 0.00       | 0.00   | 0.00         | 0               | 0.00          |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.34988      | 120.03148 | 0.00000    | 8.37624      | 119.81046    |                |                   | 5.90       | 0.00   | 0.00         | 0               | 3,814.00      |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.39158      | 122.18083 | 0.00000    | 8.41891      | 121.95589    |                |                   | 6.07       | 0.00   | 0.00         | 0               | 0.00          |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.44003      | 118.80138 | 0.00000    | 8.46841      | 118.57227    |                |                   | 6.19       | 0.00   | 0.00         | 0               | 0.00          |
| R2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.49556      | 120.84122 | 0.00000    | 8.52506      | 120.60788    |                |                   | 6.22       | 0.00   | 0.00         | 0               | 0.00          |
| R2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.56070      | 117.37991 | 0.00000    | 8.59141      | 117.14220    |                |                   | 6.23       | 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 07/05/2026 | Bond Future        | 0.00   |           | 8.46585      | 112.04166 | 0.00000    | 8.49218      | 111.82238    |                |                   | 6.27       | 0.00   | 0.00         | 0               | 0.00          |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.50884      | 114.04793 | 0.00000    | 8.53608      | 113.82479    |                |                   | 6.43       | 0.00   | 0.00         | 0               | 0.00          |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.55811      | 111.03260 | 0.00000    | 8.58634      | 110.80532    |                |                   | 6.76       | 0.00   | 0.00         | 0               | 0.00          |
| R2039            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.61405      | 112.93916 | 0.00000    | 8.64332      | 112.70776    |                |                   | 6.77       | 0.00   | 0.00         | 0               | 0.00          |
| R2039            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.67893      | 109.84990 | 0.00000    | 8.70933      | 109.61419    |                |                   | 7.07       | 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 07/05/2026 | Bond Future        | 0.00   |           | 8.51173      | 106.39654 | 0.00000    | 8.54830      | 106.09631    |                |                   | 6.51       | 0.00   | 0.00         | 0               | 57,658.00     |
| R2040            | On 07/05/2026 | Bond Future        | 8.65   | Call      | 2,009.74     | 2.00974   | 0.00000    | 1,848.85     | 1.84885      | 2,009.740      | 6.94              | 0.63       | 0.00   | 0            | 27,500.00       |               |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 16,003.28000 | 16.00328  | 0.00000    | 15,704.09000 | 15.70409     | 16,003.280     | 11.71             | 1.00       | 0.00   | 0            | 1,460.00        |               |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 0.01000      | 0.00001   | 0.00000    | 0.02000      | 0.00002      | 0.010          | 11.71             | 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      |                |                   | 11.71      | 0.00   | 0.00         | 0               | 1,460.00      |

| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value |               | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|---------------|-----------------|---------------|
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.55682     |       | 103.79129  | 0.00000   | 8.59464      | 103.48562      |                   |            | 6.97  | 0.00        | 0.00          | 0               | 41,462.00     |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.60242     |       | 105.57536  | 0.00000   | 8.64150      | 105.26420      |                   |            | 7.03  | 0.00        | 0.00          | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 10,265.4200 |       | 10.26542   | 0.00000   | 10,002.29000 | 10.00229       | 10,265.420        |            | 9.96  | 0.88        | 0.00          | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 207.94000   |       | 0.20794    | 0.00000   | 229.64000    | 0.22964        | 207.940           |            | 11.07 | (0.05)      | 0.00          | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 65.31000    |       | 0.06531    | 0.00000   | 73.68000     | 0.07368        | 65.310            |            | 11.07 | (0.02)      | 0.00          | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.65451     |       | 102.88157  | 0.00000   | 8.69496      | 102.56478      |                   |            | 7.36  | 0.00        | 0.00          | 0               | 0.00          |
| R2040            | On 04/02/2027 | Bond Future        | 8.78   | Call      | 3,493.96000 |       | 3.49396    | 0.00000   | 3,329.70000  | 3.32970        | 3,493.960         |            | 7.42  | 0.57        | 0.00          | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 9.67   | Put       | 980.00000   |       | 0.98000    | 0.00000   | 1,051.09000  | 1.05109        | 980.000           |            | 9.14  | (0.19)      | 0.00          | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 10.17  | Put       | 596.24000   |       | 0.59624    | 0.00000   | 642.52000    | 0.64252        | 596.240           |            | 10.01 | (0.12)      | 0.00          | 0               | 2,300.00      |
| R2040            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.71891     |       | 104.59793  | 0.00000   | 8.76081      | 104.27550      |                   |            | 7.38  | 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 07/05/2026 | Bond Future        | 0.00   |           | 8.61603     |       | 114.07083  | 0.00000   | 8.65258      | 113.72907      |                   |            | 6.92  | 0.00        | 62,967,098.16 | 552             | 3,313.00      |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.65941     |       | 116.11343  | 0.00000   | 8.69713      | 115.76556      |                   |            | 7.12  | 0.00        | 0.00          | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.70830     |       | 113.00768  | 0.00000   | 8.74726      | 112.65355      |                   |            | 7.51  | 0.00        | 0.00          | 0               | 0.00          |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.76314     |       | 114.94809  | 0.00000   | 8.80341      | 114.58761      |                   |            | 7.54  | 0.00        | 0.00          | 0               | 0.00          |
| R2042            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.82583     |       | 111.76640  | 0.00000   | 8.86750      | 111.39946      |                   |            | 7.91  | 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 07/05/2026 | Bond Future        | 0.00   |           | 8.71192     |       | 102.75893  | 0.00000   | 8.74840      | 102.43246      |                   |            | 7.42  | 0.00        | 0.00          | 0               | 122,265.00    |
| R2044            | On 07/05/2026 | Bond Future        | 10.00  | Put       | 37.62000    |       | 0.03762    | 0.00000   | 49.56000     | 0.04956        | 37.620            |            | 11.34 | (0.02)      | 0.00          | 0               | 15,000.00     |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.75743     |       | 100.21379  | 0.00000   | 8.79503      | 99.88148       |                   |            | 7.97  | 0.00        | 0.00          | 0               | 7,681.00      |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.80301     |       | 101.93637  | 0.00000   | 8.84174      | 101.59812      |                   |            | 8.07  | 0.00        | 0.00          | 0               | 0.00          |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.85436     |       | 99.30526   | 0.00000   | 8.89431      | 98.96094       |                   |            | 8.48  | 0.00        | 0.00          | 0               | 0.00          |
| R2044            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.91631     |       | 100.96196  | 0.00000   | 8.95756      | 100.61146      |                   |            | 8.53  | 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 07/05/2026 | Bond Future        | 0.00   |           | 8.68500     |       | 102.34466  | 0.00000   | 8.72134      | 101.99094      |                   |            | 8.06  | 0.00        | 1,228,135.92  | 12              | 284,310.00    |
| R2048            | On 07/05/2026 | Bond Future        | 8.30   | Call      | 219.43000   |       | 0.21943    | 0.00000   | 188.46000    | 0.18846        | 219.430           |            | 7.00  | 0.13        | 0.00          | 0               | 1,620.00      |
| R2048            | On 07/05/2026 | Bond Future        | 8.70   | Call      | 1,585.08000 |       | 1.58508    | 0.00000   | 1,434.72000  | 1.43472        | 1,585.080         |            | 7.91  | 0.52        | 0.00          | 0               | 1,620.00      |
| R2048            | On 07/05/2026 | Bond Future        | 9.19   | Put       | 341.34000   |       | 0.34134    | 0.00000   | 415.52000    | 0.41552        | 341.340           |            | 9.65  | (0.14)      | 0.00          | 0               | 1,620.00      |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.72275     |       | 104.17733  | 0.00000   | 8.76012      | 103.81718      |                   |            | 8.32  | 0.00        | 0.00          | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.76670     |       | 101.53395  | 0.00000   | 8.80514      | 101.16738      |                   |            | 8.80  | 0.00        | 0.00          | 0               | 0.00          |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.81617     |       | 103.27834  | 0.00000   | 8.85576      | 102.90521      |                   |            | 8.88  | 0.00        | 0.00          | 0               | 0.00          |
| R2048            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.86891     |       | 100.56907  | 0.00000   | 8.90968      | 100.18936      |                   |            | 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 07/05/2026 | Bond Future        | 0.00   |           | 8.57321     |       | 133.18325  | 0.00000   | 8.60439      | 132.77266      |                   |            | 8.31  | 0.00        | 0.00          | 0               | 75,280.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.60791     |       | 135.56820  | 0.00000   | 8.63995      | 135.15020      |                   |            | 8.58  | 0.00        | 0.00          | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.64680     |       | 132.04098  | 0.00000   | 8.67974      | 131.61551      |                   |            | 9.09  | 0.00        | 0.00          | 0               | 0.00          |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.69009     |       | 134.30840  | 0.00000   | 8.72399      | 133.87519      |                   |            | 9.17  | 0.00        | 0.00          | 0               | 0.00          |
| R2053            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.73928     |       | 130.69437  | 0.00000   | 8.77419      | 130.25344      |                   |            | 9.66  | 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 07/05/2026 | Bond Future        | 0.00   |           | 8.11250     |       | 88.20810   | 0.00000   | 8.14392      | 88.01468       |                   |            | 5.85  | 0.00        | 0.00          | 0               | 45,217.00     |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.14573     |       | 89.78759   | 0.00000   | 8.17829      | 89.59074       |                   |            | 5.98  | 0.00        | 0.00          | 0               | 3,673.00      |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.18556     |       | 88.18207   | 0.00000   | 8.21935      | 87.98162       |                   |            | 6.20  | 0.00        | 0.00          | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.23214     |       | 89.69679   | 0.00000   | 8.26725      | 89.49267       |                   |            | 6.15  | 0.00        | 0.00          | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 8.03   | Call      | 1,523.39000 |       | 1.52339    | 0.00000   | 1,447.58000  | 1.44758        | 1,523.390         |            | 5.82  | 0.42        | 820,230.25    | 236             | 3,237.00      |
| R209             | On 04/02/2027 | Bond Future        | 8.96   | Put       | 961.14000   |       | 0.96114    | 0.00000   | 1,020.74000  | 1.02074        | 961.140           |            | 7.26  | (0.24)      | (476,646.65)  | 236             | 3,237.00      |
| R209             | On 06/05/2027 | Bond Future        | 0.00   |           | 8.28808     |       | 88.04674   | 0.00000   | 8.32460      | 87.83893       |                   |            | 6.33  | 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          |

| 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     |            |                |             |                 |               |           |
| 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 | 07/05/2026 | Bond Future        | 0.00      |     | 260.94293 | 260.94293  | 0.00000   | 260.97518    | 260.97518      |            |            | 0.00           | 0.00        | 0.00            | 0             | 1,191.00  |
| R210                    | On | 06/08/2026 | Bond Future        | 0.00      |     | 265.67925 | 265.67925  | 0.00000   | 265.71208    | 265.71208      |            |            | 0.00           | 0.00        | 0.00            | 0             | 0.00      |
| R210                    | On | 05/11/2026 | Bond Future        | 0.00      |     | 266.79068 | 266.79068  | 0.00000   | 266.82328    | 266.82328      |            |            | 0.00           | 0.00        | 0.00            | 0             | 0.00      |
| R210                    | On | 04/02/2027 | Bond Future        | 0.00      |     | 271.43752 | 271.43752  | 0.00000   | 271.46995    | 271.46995      |            |            | 0.00           | 0.00        | 0.00            | 0             | 0.00      |
| R210                    | On | 06/05/2027 | Bond Future        | 0.00      |     | 272.46806 | 272.46806  | 0.00000   | 272.49981    | 272.49981      |            |            | 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 | 07/05/2026 | Bond Future        | 0.00      |     | 7.34811   | 99.98618   | 0.00000   | 7.38004      | 99.86004       |            |            | 3.25           | 0.00        | 0.00            | 0             | 69,591.00 |
| R213                    | On | 06/08/2026 | Bond Future        | 0.00      |     | 7.35599   | 101.77660  | 0.00000   | 7.38999      | 101.64822      |            |            | 3.15           | 0.00        | 0.00            | 0             | 0.00      |
| R213                    | On | 05/11/2026 | Bond Future        | 0.00      |     | 7.37974   | 99.97908   | 0.00000   | 7.41609      | 99.84824       |            |            | 3.16           | 0.00        | 0.00            | 0             | 0.00      |
| R213                    | On | 04/02/2027 | Bond Future        | 0.00      |     | 7.41483   | 101.69714  | 0.00000   | 7.45388      | 101.56383      |            |            | 3.04           | 0.00        | 0.00            | 0             | 0.00      |
| R213                    | On | 06/05/2027 | Bond Future        | 0.00      |     | 7.46170   | 99.84928   | 0.00000   | 7.50379      | 99.71337       |            |            | 3.03           | 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 | 07/05/2026 | Bond Future        | 0.00      |     | 8.50914   | 84.53949   | 0.00000   | 8.54553      | 84.27295       |            |            | 7.25           | 0.00        | 0.00            | 0             | 39,563.00 |
| R214                    | On | 06/08/2026 | Bond Future        | 0.00      |     | 8.54570   | 86.05328   | 0.00000   | 8.58317      | 85.78201       |            |            | 7.47           | 0.00        | 0.00            | 0             | 0.00      |
| R214                    | On | 05/11/2026 | Bond Future        | 0.00      |     | 8.58933   | 84.23872   | 0.00000   | 8.62794      | 83.96258       |            |            | 7.86           | 0.00        | 0.00            | 0             | 0.00      |
| R214                    | On | 04/02/2027 | Bond Future        | 0.00      |     | 8.63902   | 85.68611   | 0.00000   | 8.67886      | 85.40499       |            |            | 7.90           | 0.00        | 0.00            | 0             | 0.00      |
| R214                    | On | 06/05/2027 | Bond Future        | 0.00      |     | 8.69266   | 83.82372   | 0.00000   | 8.73376      | 83.53763       |            |            | 8.26           | 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 : |    |            |                    |           |     |           |            |           |              |                |            |            | 101,420,560.67 |             | 1,120           | 1,644,760.00  |           |
| Grand Total:            |    |            |                    |           |     |           |            |           |              |                |            |            | 101,420,560.67 |             | 1,120           | 1,644,760.00  |           |