

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2026

| Contract Details | Strike        | Call /Put | MTM                | Yield | Mark Price  | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------------------|-------|-------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| Derivatives      |               |           |                    |       |             |             |              |                |                   |            |       |               |                  |               |
| AL37             | On 07/05/2026 |           | Index Future       | 0.00  | 1,274.16600 | 1,274.16600 | 0.00000      | 1,273.20600    | 1,273.20600       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 06/08/2026 |           | Index Future       | 0.00  | 1,297.04700 | 1,297.04700 | 0.00000      | 1,296.07200    | 1,296.07200       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 05/11/2026 |           | Index Future       | 0.00  | 1,321.25500 | 1,321.25500 | 0.00000      | 1,320.26400    | 1,320.26400       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 04/02/2027 |           | Index Future       | 0.00  | 1,346.37900 | 1,346.37900 | 0.00000      | 1,345.37000    | 1,345.37000       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 06/05/2027 |           | Index Future       | 0.00  | 1,371.78900 | 1,371.78900 | 0.00000      | 1,370.76000    | 1,370.76000       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 07/05/2026 |           | Index Future       | 0.00  | 1,656.27100 | 1,656.27100 | 0.00000      | 1,652.69200    | 1,652.69200       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 06/08/2026 |           | Index Future       | 0.00  | 1,686.01400 | 1,686.01400 | 0.00000      | 1,682.37300    | 1,682.37300       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 05/11/2026 |           | Index Future       | 0.00  | 1,717.48200 | 1,717.48200 | 0.00000      | 1,713.77700    | 1,713.77700       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 04/02/2027 |           | Index Future       | 0.00  | 1,750.14000 | 1,750.14000 | 0.00000      | 1,746.36500    | 1,746.36500       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 06/05/2027 |           | Index Future       | 0.00  | 1,783.17100 | 1,783.17100 | 0.00000      | 1,779.32300    | 1,779.32300       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ALBI             | On 07/05/2026 |           | Index Future       | 0.00  | 1,400.38200 | 1,400.38200 | 0.00000      | 1,396.75500    | 1,396.75500       | 0.00       | 0.00  | 0.00          | 0                | 65.00         |
| ALBI             | On 06/08/2026 |           | Index Future       | 0.00  | 1,425.53000 | 1,425.53000 | 0.00000      | 1,421.84000    | 1,421.84000       | 0.00       | 0.00  | 0.00          | 0                | 12.00         |
| ALBI             | On 05/11/2026 |           | Index Future       | 0.00  | 1,452.13600 | 1,452.13600 | 0.00000      | 1,448.38000    | 1,448.38000       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ALBI             | On 04/02/2027 |           | Index Future       | 0.00  | 1,479.74900 | 1,479.74900 | 0.00000      | 1,475.92200    | 1,475.92200       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ALBI             | On 06/05/2027 |           | Index Future       | 0.00  | 1,507.67600 | 1,507.67600 | 0.00000      | 1,503.77700    | 1,503.77700       | 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      | 100.00000         | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 07/05/2026 |           | Bond Future        | 0.00  | 8.87681     | 93.85142    | 0.00000      | 8.90950        | 93.68600          | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 06/08/2026 |           | Bond Future        | 0.00  | 8.94424     | 95.57869    | 0.00000      | 8.97841        | 95.41058          | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 05/11/2026 |           | Bond Future        | 0.00  | 9.00537     | 93.57319    | 0.00000      | 9.04106        | 93.40248          | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 04/02/2027 |           | Bond Future        | 0.00  | 9.06851     | 95.37427    | 0.00000      | 9.10595        | 95.20047          | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 06/05/2027 |           | Bond Future        | 0.00  | 9.13521     | 93.39923    | 0.00000      | 9.17462        | 93.22184          | 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  | 9.40500     | 92.98493    | 0.00000      | 9.44744        | 92.65769          | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 06/08/2026 |           | Bond Future        | 0.00  | 9.46533     | 94.69625    | 0.00000      | 9.50909        | 94.36337          | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 05/11/2026 |           | Bond Future        | 0.00  | 9.51907     | 92.20341    | 0.00000      | 9.56417        | 91.86481          | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 04/02/2027 |           | Bond Future        | 0.00  | 9.57189     | 93.97827    | 0.00000      | 9.61842        | 93.63335          | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 06/05/2027 |           | Bond Future        | 0.00  | 9.62951     | 91.50741    | 0.00000      | 9.67762        | 91.15566          | 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 07/05/2026 |           | GOVI               | 0.00  | 1,374.18300 | 1,374.18300 | 0.00000      | 1,370.48900    | 1,370.48900       | 0.00       | 0.00  | 0.00          | 0                | 611.00        |
| GOVI             | On 06/08/2026 |           | GOVI               | 0.00  | 1,398.86100 | 1,398.86100 | 0.00000      | 1,395.10200    | 1,395.10200       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 05/11/2026 |           | GOVI               | 0.00  | 1,424.96900 | 1,424.96900 | 0.00000      | 1,421.14300    | 1,421.14300       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 04/02/2027 |           | GOVI               | 0.00  | 1,452.06500 | 1,452.06500 | 0.00000      | 1,448.16700    | 1,448.16700       | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 06/05/2027 |           | GOVI               | 0.00  | 1,479.47000 | 1,479.47000 | 0.00000      | 1,475.49800    | 1,475.49800       | 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  | 146.97420   | 146.97420   | 0.00000      | 146.94525      | 146.94525         | 0.00       | 0.00  | 0.00          | 0                | 3,770.00      |
| I2029            | On 06/08/2026 |           | Bond Future        | 0.00  | 149.67915   | 149.67915   | 0.00000      | 149.65024      | 149.65024         | 0.00       | 0.00  | 16,614,385.65 | 111              | 4,963.00      |
| I2029            | On 05/11/2026 |           | Bond Future        | 0.00  | 150.99719   | 150.99719   | 0.00000      | 150.96856      | 150.96856         | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 04/02/2027 |           | Bond Future        | 0.00  | 153.90311   | 153.90311   | 0.00000      | 153.87425      | 153.87425         | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 06/05/2027 |           | Bond Future        | 0.00  | 155.32548   | 155.32548   | 0.00000      | 155.29557      | 155.29557         | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 31/03/2029 |           | Price Contribution | 0.00  | 100.00000   | 0.00000     | 0.00000      | 100.00000      | 0.00000           | 0.00       | 0.00  | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call /Put          | MTM  | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Volatility | Delta | Delta Value | Contracts Traded | Open Interest |           |
|------------------|---------------|--------------------|------|-------|------------|-----------|--------------|----------------|-----------------------|-------|-------------|------------------|---------------|-----------|
|                  |               |                    |      |       |            |           |              |                | Option                |       |             |                  |               |           |
| I2031            | On 07/05/2026 | Bond Future        | 0.00 |       | 115.36084  | 115.36084 | 0.00000      | 115.17164      | 115.17164             | 1.28  | 0.00        | 0.00             | 0             | 1,878.00  |
| I2031            | On 06/08/2026 | Bond Future        | 0.00 |       | 115.06677  | 115.06677 | 0.00000      | 114.87456      | 114.87456             | 1.25  | 0.00        | 0.00             | 0             | 1,727.00  |
| I2031            | On 05/11/2026 | Bond Future        | 0.00 |       | 117.21937  | 117.21937 | 0.00000      | 117.02417      | 117.02417             | 1.16  | 0.00        | 0.00             | 0             | 0.00      |
| I2031            | On 04/02/2027 | Bond Future        | 0.00 |       | 117.00477  | 117.00477 | 0.00000      | 116.80601      | 116.80601             | 1.12  | 0.00        | 0.00             | 0             | 0.00      |
| I2031            | On 06/05/2027 | Bond Future        | 0.00 |       | 119.23786  | 119.23786 | 0.00000      | 119.03498      | 119.03498             | 1.03  | 0.00        | 0.00             | 0             | 0.00      |
| I2031            | On 31/01/2031 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000               | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2033            | On 14/08/2015 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 100.00000             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2033            | On 07/05/2026 | Bond Future        | 0.00 |       | 143.67010  | 143.67010 | 0.00000      | 143.81413      | 143.81413             | 0.00  | 0.00        | 0.00             | 0             | 8,342.00  |
| I2033            | On 06/08/2026 | Bond Future        | 0.00 |       | 146.31422  | 146.31422 | 0.00000      | 146.46154      | 146.46154             | 0.00  | 0.00        | 0.00             | 0             | 5,426.00  |
| I2033            | On 05/11/2026 | Bond Future        | 0.00 |       | 147.46774  | 147.46774 | 0.00000      | 147.61868      | 147.61868             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2033            | On 04/02/2027 | Bond Future        | 0.00 |       | 150.30581  | 150.30581 | 0.00000      | 150.45988      | 150.45988             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2033            | On 06/05/2027 | Bond Future        | 0.00 |       | 151.55473  | 151.55473 | 0.00000      | 151.71127      | 151.71127             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2033            | On 28/02/2033 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000               | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2038            | On 07/05/2026 | Bond Future        | 0.00 |       | 160.21758  | 160.21758 | 0.00000      | 160.14519      | 160.14519             | 0.00  | 0.00        | 0.00             | 0             | 3,858.00  |
| I2038            | On 06/08/2026 | Bond Future        | 0.00 |       | 160.97173  | 160.97173 | 0.00000      | 160.89859      | 160.89859             | 0.00  | 0.00        | 0.00             | 0             | 1,656.00  |
| I2038            | On 05/11/2026 | Bond Future        | 0.00 |       | 163.98286  | 163.98286 | 0.00000      | 163.90939      | 163.90939             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2038            | On 04/02/2027 | Bond Future        | 0.00 |       | 164.89562  | 164.89562 | 0.00000      | 164.82098      | 164.82098             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2038            | On 06/05/2027 | Bond Future        | 0.00 |       | 168.04325  | 168.04325 | 0.00000      | 167.96673      | 167.96673             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2038            | On 31/01/2038 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000               | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2043            | On 07/05/2026 | Bond Future        | 0.00 |       | 125.05814  | 125.05814 | 0.00000      | 125.35147      | 125.35147             | 4.46  | 0.00        | 0.00             | 0             | 0.00      |
| I2043            | On 06/08/2026 | Bond Future        | 0.00 |       | 124.51234  | 124.51234 | 0.00000      | 124.81149      | 124.81149             | 3.99  | 0.00        | 0.00             | 0             | 3,416.00  |
| I2043            | On 05/11/2026 | Bond Future        | 0.00 |       | 126.84162  | 126.84162 | 0.00000      | 127.14725      | 127.14725             | 3.76  | 0.00        | 0.00             | 0             | 0.00      |
| I2043            | On 04/02/2027 | Bond Future        | 0.00 |       | 126.37258  | 126.37258 | 0.00000      | 126.68413      | 126.68413             | 3.66  | 0.00        | 0.00             | 0             | 0.00      |
| I2043            | On 06/05/2027 | Bond Future        | 0.00 |       | 128.78437  | 128.78437 | 0.00000      | 129.10161      | 129.10161             | 3.48  | 0.00        | 0.00             | 0             | 0.00      |
| I2043            | On 31/01/2043 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000               | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2046            | On 07/05/2026 | Bond Future        | 0.00 |       | 141.65205  | 141.65205 | 0.00000      | 141.65915      | 141.65915             | 0.00  | 0.00        | 0.00             | 0             | 18,411.00 |
| I2046            | On 06/08/2026 | Bond Future        | 0.00 |       | 144.25916  | 144.25916 | 0.00000      | 144.26684      | 144.26684             | 0.00  | 0.00        | 0.00             | 0             | 251.00    |
| I2046            | On 05/11/2026 | Bond Future        | 0.00 |       | 144.62940  | 144.62940 | 0.00000      | 144.63818      | 144.63818             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2046            | On 04/02/2027 | Bond Future        | 0.00 |       | 147.41273  | 147.41273 | 0.00000      | 147.42210      | 147.42210             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2046            | On 06/05/2027 | Bond Future        | 0.00 |       | 147.84496  | 147.84496 | 0.00000      | 147.85382      | 147.85382             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2046            | On 31/03/2046 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000               | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2050            | On 07/05/2026 | Bond Future        | 0.00 |       | 147.03239  | 147.03239 | 0.00000      | 146.79123      | 146.79123             | 0.00  | 0.00        | 0.00             | 0             | 16,609.00 |
| I2050            | On 06/08/2026 | Bond Future        | 0.00 |       | 147.29426  | 147.29426 | 0.00000      | 147.04926      | 147.04926             | 0.00  | 0.00        | 3,387,767.98     | 23            | 781.00    |
| I2050            | On 05/11/2026 | Bond Future        | 0.00 |       | 150.04937  | 150.04937 | 0.00000      | 149.80057      | 149.80057             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2050            | On 04/02/2027 | Bond Future        | 0.00 |       | 150.44028  | 150.44028 | 0.00000      | 150.18710      | 150.18710             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2050            | On 06/05/2027 | Bond Future        | 0.00 |       | 153.31191  | 153.31191 | 0.00000      | 153.05350      | 153.05350             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2050            | On 31/12/2050 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000               | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| I2058            | On 07/05/2026 | Bond Future        | 0.00 |       | 133.19343  | 133.19343 | 0.00000      | 133.20125      | 133.20125             | 6.16  | 0.00        | 0.00             | 0             | 0.00      |
| I2058            | On 06/08/2026 | Bond Future        | 0.00 |       | 132.79738  | 132.79738 | 0.00000      | 132.80584      | 132.80584             | 5.52  | 0.00        | 0.00             | 0             | 0.00      |
| I2058            | On 05/11/2026 | Bond Future        | 0.00 |       | 135.28166  | 135.28166 | 0.00000      | 135.29111      | 135.29111             | 5.24  | 0.00        | 0.00             | 0             | 0.00      |
| I2058            | On 04/02/2027 | Bond Future        | 0.00 |       | 134.97495  | 134.97495 | 0.00000      | 134.98470      | 134.98470             | 5.12  | 0.00        | 0.00             | 0             | 0.00      |
| I2058            | On 06/05/2027 | Bond Future        | 0.00 |       | 137.55101  | 137.55101 | 0.00000      | 137.56068      | 137.56068             | 4.88  | 0.00        | 0.00             | 0             | 0.00      |
| I2058            | On 31/01/2058 | Price Contribution | 0.00 |       | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000               | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| IGOV             | On 07/05/2026 | Index Future       | 0.00 |       | 443.67800  | 443.67800 | 0.00000      | 443.55000      | 443.55000             | 0.00  | 0.00        | 0.00             | 0             | 263.00    |
| IGOV             | On 06/08/2026 | Index Future       | 0.00 |       | 451.75500  | 451.75500 | 0.00000      | 451.62500      | 451.62500             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| IGOV             | On 05/11/2026 | Index Future       | 0.00 |       | 460.29400  | 460.29400 | 0.00000      | 460.16300      | 460.16300             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| IGOV             | On 04/02/2027 | Index Future       | 0.00 |       | 469.15200  | 469.15200 | 0.00000      | 469.01900      | 469.01900             | 0.00  | 0.00        | 0.00             | 0             | 0.00      |
| IGOV             | On 06/05/2027 | Index Future       | 0.00 |       | 478.11000  | 478.11000 | 0.00000      | 477.97400      | 477.97400             | 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 |            |
|------------------|---------------|-----------|------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|---------------|------------|
| 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 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      | 7.13889    | 102.83871 | 0.00000      | 7.14525        | 102.83512         | 0.41       |       | 0.00        | 0.00            | 0             | 0.00       |
| R187             | On 06/08/2026 |           | Bond Future            | 0.00      | 6.99177    | 100.96637 | 0.00000      | 7.00125        | 100.96302         | 0.24       |       | 0.00        | 0.00            | 0             | 0.00       |
| R187             | On 05/11/2026 |           | Bond Future            | 0.00      | 5.78612    | 102.83165 | 0.00000      | 5.81037        | 102.82886         | 0.07       |       | 0.00        | 0.00            | 0             | 0.00       |
| R187             | On 21/12/2026 |           | Price Contribution     | 0.00      | 100.00000  | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00        | 0.00            | 0             | 0.00       |
| R188             | On 07/05/2026 |           | Bond Future            | 0.00      | 7.44890    | 105.44953 | 0.00000      | 7.45612        | 105.43863         | 1.06       |       | 0.00        | 0.00            | 0             | 0.00       |
| R188             | On 06/08/2026 |           | Bond Future            | 0.00      | 7.48505    | 104.51047 | 0.00000      | 7.49335        | 104.50054         | 0.92       |       | 0.00        | 0.00            | 0             | 0.00       |
| R188             | On 05/11/2026 |           | Bond Future            | 0.00      | 7.46154    | 105.80935 | 0.00000      | 7.47119        | 105.79929         | 0.76       |       | 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      | 298.91453  | 298.91453 | 0.00000      | 298.83201      | 298.83201         | 0.00       |       | 0.00        | 0.00            | 0             | 772.00     |
| R202             | On 06/08/2026 |           | Bond Future            | 0.00      | 299.01218  | 299.01218 | 0.00000      | 298.92947      | 298.92947         | 0.00       |       | 0.00        | 0.00            | 0             | 565.00     |
| R202             | On 05/11/2026 |           | Bond Future            | 0.00      | 304.60516  | 304.60516 | 0.00000      | 304.52250      | 304.52250         | 0.00       |       | 0.00        | 0.00            | 0             | 0.00       |
| R202             | On 04/02/2027 |           | Bond Future            | 0.00      | 304.95013  | 304.95013 | 0.00000      | 304.86640      | 304.86640         | 0.00       |       | 0.00        | 0.00            | 0             | 0.00       |
| R202             | On 06/05/2027 |           | Bond Future            | 0.00      | 310.77140  | 310.77140 | 0.00000      | 310.68505      | 310.68505         | 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      | 7.75798    | 102.98269 | 0.00000      | 7.77511        | 102.92795         | 4.41       |       | 0.00        | 411,930.76      | 4             | 71,794.00  |
| R2030            | On 07/05/2026 |           | Bond Future            | 7.21 Call | 18.26000   | 0.01826   | 0.00000      | 18.01000       | 0.01801           | 18.260     | 4.05  | 0.04        | 0.00            | 0             | 1,000.00   |
| R2030            | On 07/05/2026 |           | Bond Future            | 7.71 Call | 368.89000  | 0.36889   | 0.00000      | 354.71000      | 0.35471           | 368.890    | 4.37  | 0.45        | 0.00            | 0             | 1,000.00   |
| R2030            | On 07/05/2026 |           | Bond Future            | 7.92 Put  | 249.76000  | 0.24976   | 0.00000      | 277.70000      | 0.27770           | 249.760    | 4.60  | (0.33)      | 0.00            | 0             | 1,000.00   |
| R2030            | On 06/08/2026 |           | Bond Future            | 0.00      | 7.80364    | 100.84284 | 0.00000      | 7.82209        | 100.78753         | 4.30       |       | 0.00        | 31,160,437.56   | 309           | 122,783.00 |
| R2030            | On 06/08/2026 |           | Bond Future            | 7.21 Call | 264.35000  | 0.26435   | 0.00000      | 255.55000      | 0.25555           | 264.350    | 3.94  | 0.21        | 0.00            | 0             | 1,000.00   |
| R2030            | On 06/08/2026 |           | Bond Future            | 7.71 Call | 822.61000  | 0.82261   | 0.00000      | 801.71000      | 0.80171           | 822.610    | 4.27  | 0.46        | 0.00            | 0             | 1,000.00   |
| R2030            | On 06/08/2026 |           | Bond Future            | 8.06 Put  | 687.61000  | 0.68761   | 0.00000      | 713.10000      | 0.71310           | 687.610    | 4.60  | (0.38)      | 0.00            | 0             | 1,000.00   |
| R2030            | On 05/11/2026 |           | Bond Future            | 0.00      | 7.81879    | 102.70600 | 0.00000      | 7.83860        | 102.65031         | 3.94       |       | 0.00        | 0.00            | 0             | 0.00       |
| R2030            | On 04/02/2027 |           | Bond Future            | 0.00      | 7.82504    | 100.65179 | 0.00000      | 7.84665        | 100.59525         | 3.77       |       | 0.00        | 0.00            | 0             | 0.00       |
| R2030            | On 06/05/2027 |           | Bond Future            | 0.00      | 7.85098    | 102.55004 | 0.00000      | 7.87492        | 102.49218         | 3.36       |       | 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 07/05/2026 |           | Bond Future            | 0.00      | 8.10718    | 101.59038 | 0.00000      | 8.12915        | 101.48876         | 6.87       |       | 0.00        | 151,064,895.06  | 1,487         | 126,991.00 |
| R2032            | On 06/08/2026 |           | Bond Future            | 0.00      | 8.15320    | 103.43469 | 0.00000      | 8.17632        | 103.33164         | 6.66       |       | 0.00        | 153,807,384.03  | 1,487         | 53,089.00  |

| Contract Details | Strike        | Call /Put          | MTM       | Yield       | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------------|------------|-----------|--------------|----------------|-------------------|------------|--------|---------------|------------------|---------------|
| R2032            | On 05/11/2026 | Bond Future        | 0.00      | 8.18684     | 101.18563  | 0.00000   | 8.21115      | 101.08127      |                   | 6.50       | 0.00   | 0.00          | 0                | 0.00          |
| R2032            | On 04/02/2027 | Bond Future        | 0.00      | 8.21725     | 103.11019  | 0.00000   | 8.24297      | 103.00408      |                   | 6.05       | 0.00   | 0.00          | 0                | 0.00          |
| R2032            | On 06/05/2027 | Bond Future        | 0.00      | 8.25371     | 100.89505  | 0.00000   | 8.28111      | 100.78668      |                   | 5.92       | 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 07/05/2026 | Bond Future        | 0.00      | 8.19721     | 110.47363  | 0.00000   | 8.21411      | 110.38093      |                   | 8.31       | 0.00   | 0.00          | 0                | 9,663.00      |
| R2033            | On 06/08/2026 | Bond Future        | 0.00      | 8.24382     | 112.47923  | 0.00000   | 8.26150      | 112.38535      |                   | 8.30       | 0.00   | 0.00          | 0                | 223.00        |
| R2033            | On 05/11/2026 | Bond Future        | 0.00      | 8.27899     | 109.51492  | 0.00000   | 8.29746      | 109.42000      |                   | 8.10       | 0.00   | 0.00          | 0                | 0.00          |
| R2033            | On 04/02/2027 | Bond Future        | 0.00      | 8.31129     | 111.59793  | 0.00000   | 8.33071      | 111.50147      |                   | 7.84       | 0.00   | 0.00          | 0                | 0.00          |
| R2033            | On 06/05/2027 | Bond Future        | 0.00      | 8.34906     | 108.66032  | 0.00000   | 8.36963      | 108.56175      |                   | 7.60       | 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 07/05/2026 | Bond Future        | 0.00      | 8.40168     | 104.64213  | 0.00000   | 8.43364      | 104.44258      |                   | 9.08       | 0.00   | 87,585,462.81 | 837              | 36,894.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.29 Call | 591.70000   | 0.59170    | 0.00000   | 537.50000    | 0.53750        | 591.700           | 8.74       | 0.38   | 0.00          | 0                | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 8.31 Put  | 1,218.56000 | 1.21856    | 0.00000   | 1,360.05000  | 1.36005        | 1,218.560         | 8.78       | (0.60) | 0.00          | 0                | 16,000.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.55 Put  | 546.67000   | 0.54667    | 0.00000   | 638.34000    | 0.63834        | 546.670           | 9.18       | (0.34) | 0.00          | 0                | 16,000.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.79 Call | 2,604.44000 | 2.60444    | 0.00000   | 2,453.98000  | 2.45398        | 2,604.440         | 9.65       | 0.84   | 0.00          | 0                | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.20 Put  | 34.82000    | 0.03482    | 0.00000   | 47.11000     | 0.04711        | 34.820            | 10.53      | (0.03) | 0.00          | 0                | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.64 Call | 7,381.45000 | 7.38145    | 0.00000   | 7,184.01000  | 7.18401        | 7,381.450         | 11.47      | 1.00   | 0.00          | 0                | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66 Call | 7,494.44000 | 7.49444    | 0.00000   | 7,296.83000  | 7.29683        | 7,494.440         | 11.51      | 1.00   | 0.00          | 0                | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71 Call | 7,776.30000 | 7.77630    | 0.00000   | 7,578.32000  | 7.57832        | 7,776.300         | 11.61      | 1.00   | 0.00          | 0                | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14 Put | 0.34000     | 0.00034    | 0.00000   | 0.58000      | 0.00058        | 0.340             | 12.48      | 0.00   | 0.00          | 0                | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16 Put | 0.31000     | 0.00031    | 0.00000   | 0.52000      | 0.00052        | 0.310             | 12.52      | 0.00   | 0.00          | 0                | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21 Put | 0.24000     | 0.00024    | 0.00000   | 0.41000      | 0.00041        | 0.240             | 12.62      | 0.00   | 0.00          | 0                | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.64 Put | 0.02000     | 0.00002    | 0.00000   | 0.04000      | 0.00004        | 0.020             | 13.21      | 0.00   | 0.00          | 0                | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.66 Put | 0.02000     | 0.00002    | 0.00000   | 0.03000      | 0.00003        | 0.020             | 13.21      | 0.00   | 0.00          | 0                | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.71 Put | 0.01000     | 0.00001    | 0.00000   | 0.02000      | 0.00002        | 0.010             | 13.21      | 0.00   | 0.00          | 0                | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 0.00      | 8.44676     | 106.54179  | 0.00000   | 8.48000      | 106.33915      |                   | 8.99       | 0.00   | 17,046,686.40 | 160              | 63,033.00     |
| R2035            | On 06/08/2026 | Bond Future        | 7.70 Call | 511.51000   | 0.51151    | 0.00000   | 480.24000    | 0.48024        | 511.510           | 8.53       | 0.19   | 0.00          | 0                | 5,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 7.95 Call | 824.97000   | 0.82497    | 0.00000   | 777.40000    | 0.77740        | 824.970           | 8.35       | 0.28   | 0.00          | 0                | 5,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.29 Call | 1,625.73000 | 1.62573    | 0.00000   | 1,547.85000  | 1.54785        | 1,625.730         | 8.72       | 0.44   | 0.00          | 0                | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.34 Put  | 2,427.29000 | 2.42729    | 0.00000   | 2,547.38000  | 2.54738        | 2,427.290         | 8.79       | (0.54) | 0.00          | 0                | 5,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.71 Call | 3,073.70000 | 3.07370    | 0.00000   | 2,958.01000  | 2.95801        | 3,073.700         | 9.32       | 0.62   | 0.00          | 0                | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 8.79 Call | 3,399.86000 | 3.39986    | 0.00000   | 3,277.71000  | 3.27771        | 3,399.860         | 9.46       | 0.66   | 0.00          | 0                | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.13 Call | 4,906.35000 | 4.90635    | 0.00000   | 4,760.67000  | 4.76067        | 4,906.350         | 10.06      | 0.77   | 0.00          | 0                | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.21 Put  | 754.82000   | 0.75482    | 0.00000   | 807.08000    | 0.80708        | 754.820           | 10.19      | (0.21) | 0.00          | 0                | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.22 Call | 5,326.96000 | 5.32696    | 0.00000   | 5,176.02000  | 5.17602        | 5,326.960         | 10.21      | 0.79   | 0.00          | 0                | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.39 Put  | 587.64000   | 0.58764    | 0.00000   | 630.50000    | 0.63050        | 587.640           | 10.48      | (0.17) | 0.00          | 0                | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.63 Put  | 421.65000   | 0.42165    | 0.00000   | 454.35000    | 0.45435        | 421.650           | 10.88      | (0.13) | 0.00          | 0                | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.71 Put  | 377.86000   | 0.37786    | 0.00000   | 407.72000    | 0.40772        | 377.860           | 11.01      | (0.12) | 0.00          | 0                | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.72 Put  | 372.77000   | 0.37277    | 0.00000   | 402.29000    | 0.40229        | 372.770           | 11.03      | (0.11) | 0.00          | 0                | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 10.13 Put | 214.12000   | 0.21412    | 0.00000   | 232.57000    | 0.23257        | 214.120           | 11.71      | (0.07) | 0.00          | 0                | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 10.22 Put | 189.98000   | 0.18998    | 0.00000   | 206.63000    | 0.20663        | 189.980           | 11.86      | (0.06) | 0.00          | 0                | 250.00        |
| R2035            | On 05/11/2026 | Bond Future        | 0.00      | 8.48529     | 104.00804  | 0.00000   | 8.51984      | 103.80228      |                   | 9.08       | 0.00   | 0.00          | 0                | 210.00        |
| R2035            | On 05/11/2026 | Bond Future        | 7.97 Call | 1,367.52000 | 1.36752    | 0.00000   | 1,306.58000  | 1.30658        | 1,367.520         | 8.40       | 0.33   | 0.00          | 0                | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.47 Put  | 2,746.27000 | 2.74627    | 0.00000   | 2,855.43000  | 2.85543        | 2,746.270         | 8.70       | (0.49) | 0.00          | 0                | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.80 Call | 3,837.14000 | 3.83714    | 0.00000   | 3,718.05000  | 3.71805        | 3,837.140         | 9.15       | 0.62   | 0.00          | 0                | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.97 Put  | 1,675.10000 | 1.67510    | 0.00000   | 1,751.44000  | 1.75144        | 1,675.100         | 9.40       | (0.33) | 0.00          | 0                | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.30 Put  | 1,231.51000 | 1.23151    | 0.00000   | 1,291.01000  | 1.29101        | 1,231.510         | 9.97       | (0.25) | 0.00          | 0                | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.80 Put  | 751.39000   | 0.75139    | 0.00000   | 791.09000    | 0.79109        | 751.390           | 10.66      | (0.16) | 0.00          | 0                | 200.00        |

| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------------------|---------------|
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.52262     |       | 105.98621  | 0.00000   | 8.55867      | 105.77678      |                   | 8.57       | 0.00   | 0.00           | 0                | 0.00          |
| R2035            | On 04/02/2027 | Bond Future        | 7.70   | Call      | 1,236.87000 |       | 1.23687    | 0.00000   | 1,184.54000  | 1.18454        | 1,236.870         | 7.97       | 0.27   | 0.00           | 0                | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.20   | Call      | 2,185.39000 |       | 2.18539    | 0.00000   | 2,104.45000  | 2.10445        | 2,185.390         | 7.93       | 0.42   | 0.00           | 0                | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.85   | Put       | 2,417.85000 |       | 2.41785    | 0.00000   | 2,506.85000  | 2.50685        | 2,417.850         | 8.69       | (0.39) | 0.00           | 0                | 3,000.00      |
| R2035            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.55996     |       | 103.48131  | 0.00000   | 8.59767      | 103.26760      |                   | 8.43       | 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   |           | 8.69908     |       | 100.97920  | 0.00000   | 8.73638      | 100.72520      |                   | 10.94      | 0.00   | 74,219,712.00  | 735              | 176,288.00    |
| R2037            | On 07/05/2026 | Bond Future        | 9.00   | Call      | 2,374.11000 |       | 2.37411    | 0.00000   | 2,199.40000  | 2.19940        | 2,374.110         | 10.94      | 0.78   | 0.00           | 0                | 1,500.00      |
| R2037            | On 07/05/2026 | Bond Future        | 9.49   | Call      | 5,247.30000 |       | 5.24730    | 0.00000   | 5,009.89000  | 5.00989        | 5,247.300         | 12.11      | 0.96   | 0.00           | 0                | 1,500.00      |
| R2037            | On 07/05/2026 | Bond Future        | 10.06  | Put       | 3.18000     |       | 0.00318    | 0.00000   | 5.00000      | 0.00500        | 3.180             | 13.53      | 0.00   | 0.00           | 0                | 1,500.00      |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 13,875.3200 |       | 13.87532   | 0.00000   | 13,621.36000 | 13.62136       | 13,875.320        | 15.50      | 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        |                   | 15.61      | 0.00   | 0.00           | 0                | 142.00        |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.75418     |       | 98.55234   | 0.00000   | 8.79285      | 98.29420       |                   | 11.13      | 0.00   | 457,775,619.30 | 4,645            | 102,343.00    |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 8,432.25000 |       | 8.43225    | 0.00000   | 8,212.03000  | 8.21203        | 8,432.250         | 13.24      | 0.88   | 0.00           | 0                | 2,541.00      |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 177.14000   |       | 0.17714    | 0.00000   | 194.73000    | 0.19473        | 177.140           | 14.57      | (0.05) | 0.00           | 0                | 2,541.00      |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 66.85000    |       | 0.06685    | 0.00000   | 74.51000     | 0.07451        | 66.850            | 15.16      | (0.02) | 0.00           | 0                | 2,541.00      |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.79459     |       | 100.37329  | 0.00000   | 8.83460      | 100.11092      |                   | 10.68      | 0.00   | 0.00           | 0                | 0.00          |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 5,918.82000 |       | 5.91882    | 0.00000   | 5,742.16000  | 5.74216        | 5,918.820         | 11.54      | 0.71   | 0.00           | 0                | 4,490.00      |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 823.14000   |       | 0.82314    | 0.00000   | 870.80000    | 0.87080        | 823.140           | 12.84      | (0.16) | 0.00           | 0                | 4,490.00      |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 491.58000   |       | 0.49158    | 0.00000   | 521.86000    | 0.52186        | 491.580           | 13.89      | (0.10) | 0.00           | 0                | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.83371     |       | 98.02428   | 0.00000   | 8.87522      | 97.75716       |                   | 10.59      | 0.00   | 0.00           | 0                | 0.00          |
| R2037            | On 04/02/2027 | Bond Future        | 8.44   | Call      | 2,370.42000 |       | 2.37042    | 0.00000   | 2,270.33000  | 2.27033        | 2,370.420         | 9.86       | 0.40   | 0.00           | 0                | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 9.31   | Put       | 2,515.12000 |       | 2.51512    | 0.00000   | 2,618.44000  | 2.61844        | 2,515.120         | 11.08      | (0.36) | 0.00           | 0                | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 9.81   | Put       | 1,727.84000 |       | 1.72784    | 0.00000   | 1,803.86000  | 1.80386        | 1,727.840         | 11.90      | (0.26) | 0.00           | 0                | 4,490.00      |
| R2037            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.88183     |       | 99.87285   | 0.00000   | 8.92500      | 99.60048       |                   | 10.04      | 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   |           | 8.81392     |       | 116.22253  | 0.00000   | 8.85624      | 115.88365      |                   | 11.45      | 0.00   | 0.00           | 0                | 4,233.00      |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.86933     |       | 118.33251  | 0.00000   | 8.91319      | 117.98796      |                   | 10.80      | 0.00   | 0.00           | 0                | 945.00        |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.91649     |       | 115.03513  | 0.00000   | 8.96189      | 114.68500      |                   | 10.71      | 0.00   | 0.00           | 0                | 0.00          |
| R2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.96230     |       | 117.22321  | 0.00000   | 9.00941      | 116.86664      |                   | 10.16      | 0.00   | 0.00           | 0                | 0.00          |
| R2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.01231     |       | 113.95040  | 0.00000   | 9.06129      | 113.58684      |                   | 9.99       | 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   |           | 8.92396     |       | 108.31135  | 0.00000   | 8.96121      | 108.01581      |                   | 8.31       | 0.00   | 0.00           | 0                | 0.00          |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.97971     |       | 110.27769  | 0.00000   | 9.01823      | 109.97727      |                   | 7.65       | 0.00   | 0.00           | 0                | 0.00          |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.02763     |       | 107.33580  | 0.00000   | 9.06743      | 107.03045      |                   | 7.52       | 0.00   | 0.00           | 0                | 0.00          |
| R2039            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.07436     |       | 109.37736  | 0.00000   | 9.11556      | 109.06645      |                   | 7.10       | 0.00   | 0.00           | 0                | 0.00          |
| R2039            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.12500     |       | 106.46091  | 0.00000   | 9.16775      | 106.14383      |                   | 7.02       | 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   |           | 8.97964     |       | 102.64546  | 0.00000   | 9.02707      | 102.27595      |                   | 12.99      | 0.00   | 0.00           | 0                | 34,991.00     |
| R2040            | On 07/05/2026 | Bond Future        | 8.65   | Call      | 332.98000   |       | 0.33298    | 0.00000   | 282.34000    | 0.28234        | 332.980           | 12.00      | 0.20   | 0.00           | 0                | 27,500.00     |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 12,251.2000 |       | 12.25120   | 0.00000   | 11,882.63000 | 11.88263       | 12,251.200        | 16.95      | 1.00   | 0.00           | 0                | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 0.00000     |       | 0.00000    | 0.00000   | 0.01000      | 0.00001        |                   | 18.39      | 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        |                   | 18.39      | 0.00   | 0.00           | 0                | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.03756     |       | 99.99824   | 0.00000   | 9.08659      | 99.62244       |                   | 12.88      | 0.00   | 0.00           | 0                | 69,057.00     |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.08200     |       | 101.84597  | 0.00000   | 9.13257      | 101.46379      |                   | 12.21      | 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    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------------------|---------------|
| R2040            | On 05/11/2026 | Bond Future        | 9.91 Call | 7,694.01000 |       | 7.69401    | 0.00000   | 7,420.97000  | 7.42097        | 7,694.010         | 13.56      | 0.74   | 0.00           | 0                | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67 Put | 863.96000   |       | 0.86396    | 0.00000   | 925.55000    | 0.92555        | 863.960           | 15.06      | (0.14) | 0.00           | 0                | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27 Put | 527.41000   |       | 0.52741    | 0.00000   | 566.98000    | 0.56698        | 527.410           | 16.24      | (0.09) | 0.00           | 0                | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00      | 9.12568     |       | 99.27450   | 0.00000   | 9.17795      | 98.88532       |                   | 12.15      | 0.00   | 0.00           | 0                | 0.00          |
| R2040            | On 04/02/2027 | Bond Future        | 8.78 Call | 2,938.11000 |       | 2.93811    | 0.00000   | 2,784.40000  | 2.78440        | 2,938.110         | 11.43      | 0.42   | 0.00           | 0                | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 9.67 Put  | 2,809.02000 |       | 2.80902    | 0.00000   | 2,951.76000  | 2.95176        | 2,809.020         | 12.94      | (0.34) | 0.00           | 0                | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 10.17 Put | 1,922.85000 |       | 1.92285    | 0.00000   | 2,027.50000  | 2.02750        | 1,922.850         | 13.80      | (0.25) | 0.00           | 0                | 2,300.00      |
| R2040            | On 06/05/2027 | Bond Future        | 0.00      | 9.17723     |       | 101.14660  | 0.00000   | 9.23135      | 100.74983      |                   | 11.64      | 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      | 9.06873     |       | 109.94270  | 0.00000   | 9.12610      | 109.43548      |                   | 9.29       | 0.00   | 0.00           | 0                | 10,149.00     |
| R2042            | On 06/08/2026 | Bond Future        | 0.00      | 9.12375     |       | 111.93861  | 0.00000   | 9.18296      | 111.42271      |                   | 8.41       | 0.00   | 0.00           | 0                | 748.00        |
| R2042            | On 05/11/2026 | Bond Future        | 0.00      | 9.17148     |       | 108.90135  | 0.00000   | 9.23254      | 108.37657      |                   | 8.31       | 0.00   | 0.00           | 0                | 0.00          |
| R2042            | On 04/02/2027 | Bond Future        | 0.00      | 9.21808     |       | 110.97275  | 0.00000   | 9.28114      | 110.43816      |                   | 7.99       | 0.00   | 0.00           | 0                | 0.00          |
| R2042            | On 06/05/2027 | Bond Future        | 0.00      | 9.26811     |       | 107.96029  | 0.00000   | 9.33331      | 107.41539      |                   | 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      | 9.07866     |       | 99.54780   | 0.00000   | 9.13096      | 99.10245       |                   | 14.56      | 0.00   | 547,413,352.20 | 5,499            | 121,869.00    |
| R2044            | On 07/05/2026 | Bond Future        | 10.00 Put | 46.91000    |       | 0.04691    | 0.00000   | 69.33000     | 0.06933        | 46.910            | 16.83      | (0.03) | 0.00           | 0                | 15,000.00     |
| R2044            | On 06/08/2026 | Bond Future        | 0.00      | 9.13269     |       | 96.96971   | 0.00000   | 9.18659      | 96.51673       |                   | 14.45      | 0.00   | 0.00           | 0                | 27,058.00     |
| R2044            | On 06/08/2026 | Bond Future        | 9.00 Put  | 3,621.41000 |       | 3.62141    | 0.00000   | 3,886.17000  | 3.88617        | 3,621.410         | 13.97      | (0.54) | 0.00           | 0                | 7,000.00      |
| R2044            | On 06/08/2026 | Bond Future        | 9.25 Put  | 2,627.57000 |       | 2.62757    | 0.00000   | 2,842.85000  | 2.84285        | 2,627.570         | 14.45      | (0.43) | 0.00           | 0                | 7,000.00      |
| R2044            | On 06/08/2026 | Bond Future        | 9.75 Put  | 1,383.28000 |       | 1.38328    | 0.00000   | 1,516.72000  | 1.51672        | 1,383.280         | 15.74      | (0.26) | 0.00           | 0                | 14,500.00     |
| R2044            | On 05/11/2026 | Bond Future        | 0.00      | 9.17446     |       | 98.76144   | 0.00000   | 9.22989      | 98.30064       |                   | 13.88      | 0.00   | 0.00           | 0                | 0.00          |
| R2044            | On 04/02/2027 | Bond Future        | 0.00      | 9.21545     |       | 96.25652   | 0.00000   | 9.27255      | 95.78723       |                   | 13.85      | 0.00   | 0.00           | 0                | 0.00          |
| R2044            | On 06/05/2027 | Bond Future        | 0.00      | 9.26311     |       | 98.07173   | 0.00000   | 9.32202      | 97.59329       |                   | 13.17      | 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      | 9.03132     |       | 99.05173   | 0.00000   | 9.08327      | 98.57249       |                   | 15.78      | 0.00   | 71,020,090.41  | 717              | 134,615.00    |
| R2048            | On 07/05/2026 | Bond Future        | 8.30 Call | 38.58000    |       | 0.03858    | 0.00000   | 31.12000     | 0.03112        | 38.580            | 14.78      | 0.03   | 0.00           | 0                | 1,620.00      |
| R2048            | On 07/05/2026 | Bond Future        | 8.70 Call | 380.91000   |       | 0.38091    | 0.00000   | 315.03000    | 0.31503        | 380.910           | 14.60      | 0.20   | 0.00           | 0                | 1,620.00      |
| R2048            | On 06/08/2026 | Bond Future        | 0.00      | 9.07630     |       | 100.84988  | 0.00000   | 9.12970      | 100.36248      |                   | 14.99      | 0.00   | 72,309,363.96  | 717              | 205,636.00    |
| R2048            | On 06/08/2026 | Bond Future        | 9.00 Put  | 3,615.39000 |       | 3.61539    | 0.00000   | 3,888.01000  | 3.88801        | 3,615.390         | 14.48      | (0.52) | 0.00           | 0                | 1,762.00      |
| R2048            | On 06/08/2026 | Bond Future        | 10.00 Put | 987.97000   |       | 0.98797    | 0.00000   | 1,091.48000  | 1.09148        | 987.970           | 17.04      | (0.18) | 0.00           | 0                | 1,762.00      |
| R2048            | On 05/11/2026 | Bond Future        | 0.00      | 9.11651     |       | 98.27445   | 0.00000   | 9.17136      | 97.77858       |                   | 14.93      | 0.00   | 0.00           | 0                | 0.00          |
| R2048            | On 04/02/2027 | Bond Future        | 0.00      | 9.15623     |       | 100.14359  | 0.00000   | 9.21266      | 99.63846       |                   | 14.40      | 0.00   | 0.00           | 0                | 0.00          |
| R2048            | On 06/05/2027 | Bond Future        | 0.00      | 9.19532     |       | 97.59182   | 0.00000   | 9.25338      | 97.07698       |                   | 14.36      | 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      | 8.94574     |       | 128.41354  | 0.00000   | 9.01272      | 127.58656      |                   | 16.23      | 0.00   | 1,540,962.48   | 12               | 31,078.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00      | 8.98831     |       | 130.74474  | 0.00000   | 9.05715      | 129.90347      |                   | 15.41      | 0.00   | 0.00           | 0                | 61,200.00     |
| R2053            | On 06/08/2026 | Bond Future        | 8.10 Call | 841.24000   |       | 0.84124    | 0.00000   | 728.14000    | 0.72814        | 841.240           | 14.71      | 0.16   | 0.00           | 0                | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.10 Call | 5,066.30000 |       | 5.06630    | 0.00000   | 4,621.92000  | 4.62192        | 5,066.300         | 15.08      | 0.57   | 0.00           | 0                | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.10 Put  | 3,706.11000 |       | 3.70611    | 0.00000   | 4,103.00000  | 4.10300        | 3,706.110         | 15.08      | (0.43) | 0.00           | 0                | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.60 Put  | 1,894.95000 |       | 1.89495    | 0.00000   | 2,135.34000  | 2.13534        | 1,894.950         | 16.37      | (0.25) | 0.00           | 0                | 530.00        |
| R2053            | On 05/11/2026 | Bond Future        | 0.00      | 9.02438     |       | 127.29856  | 0.00000   | 9.09508      | 126.44246      |                   | 15.36      | 0.00   | 0.00           | 0                | 0.00          |
| R2053            | On 04/02/2027 | Bond Future        | 0.00      | 9.05900     |       | 129.71978  | 0.00000   | 9.13167      | 128.84767      |                   | 14.69      | 0.00   | 0.00           | 0                | 0.00          |
| R2053            | On 06/05/2027 | Bond Future        | 0.00      | 9.09591     |       | 126.30462  | 0.00000   | 9.17068      | 125.41568      |                   | 14.67      | 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      | 8.57188     |       | 85.43343   | 0.00000   | 8.60381      | 85.24476       |                   | 10.78      | 0.00   | 217,257,212.49 | 2,543            | 15,982.00     |
| R209             | On 06/08/2026 | Bond Future        | 0.00      | 8.61837     |       | 86.98441   | 0.00000   | 8.65142      | 86.79269       |                   | 10.74      | 0.00   | 221,201,354.63 | 2,543            | 36,147.00     |
| R209             | On 05/11/2026 | Bond Future        | 0.00      | 8.65651     |       | 85.43986   | 0.00000   | 8.69069      | 85.24510       |                   | 10.72      | 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    | Contracts Traded | Open Interest |
|-------------------------|---------------|--------------------|-----------|-------------|------------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|------------------|---------------|
| R209                    | On 04/02/2027 | Bond Future        | 0.00      | 8.69295     | 87.06484   | 0.00000   | 8.72839      | 86.86658       |                   | 10.19      | 0.00             | 0.00           | 0                | 0.00          |
| R209                    | On 04/02/2027 | Bond Future        | 8.03 Call | 1,505.11000 | 1.50511    | 0.00000   | 1,446.40000  | 1.44640        | 1,505.110         | 9.53       | 0.32             | 0.00           | 0                | 3,237.00      |
| R209                    | On 04/02/2027 | Bond Future        | 8.96 Put  | 2,553.21000 | 2.55321    | 0.00000   | 2,640.71000  | 2.64071        | 2,553.210         | 10.47      | (0.41)           | 0.00           | 0                | 3,237.00      |
| R209                    | On 06/05/2027 | Bond Future        | 0.00      | 8.73321     | 85.55564   | 0.00000   | 8.77006      | 85.35344       |                   | 10.10      | 0.00             | 0.00           | 0                | 0.00          |
| R209                    | On 06/05/2027 | Bond Future        | 8.25 Call | 2,151.68000 | 2.15168    | 0.00000   | 2,077.57000  | 2.07757        | 2,151.680         | 9.35       | 0.39             | 0.00           | 0                | 4,620.00      |
| R209                    | On 06/05/2027 | Bond Future        | 9.32 Put  | 2,275.60000 | 2.27560    | 0.00000   | 2,350.56000  | 2.35056        | 2,275.600         | 10.56      | (0.34)           | 0.00           | 0                | 4,620.00      |
| 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 07/05/2026 | Bond Future        | 0.00      | 261.82284   | 261.82284  | 0.00000   | 261.87515    | 261.87515      |                   | 0.00       | 0.00             | 0.00           | 0                | 945.00        |
| R210                    | On 06/08/2026 | Bond Future        | 0.00      | 266.64149   | 266.64149  | 0.00000   | 266.69579    | 266.69579      |                   | 0.00       | 0.00             | 0.00           | 0                | 148.00        |
| R210                    | On 05/11/2026 | Bond Future        | 0.00      | 268.09968   | 268.09968  | 0.00000   | 268.15648    | 268.15648      |                   | 0.00       | 0.00             | 0.00           | 0                | 0.00          |
| R210                    | On 04/02/2027 | Bond Future        | 0.00      | 273.25936   | 273.25936  | 0.00000   | 273.31775    | 273.31775      |                   | 0.00       | 0.00             | 0.00           | 0                | 0.00          |
| R210                    | On 06/05/2027 | Bond Future        | 0.00      | 274.86523   | 274.86523  | 0.00000   | 274.92385    | 274.92385      |                   | 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      | 7.95118     | 97.63640   | 0.00000   | 7.97307      | 97.55239       |                   | 5.78       | 0.00             | 1,952,728.00   | 20               | 88,526.00     |
| R213                    | On 06/08/2026 | Bond Future        | 0.00      | 7.99185     | 99.40893   | 0.00000   | 8.01506      | 99.32382       |                   | 5.52       | 0.00             | 1,988,178.60   | 20               | 3,598.00      |
| R213                    | On 05/11/2026 | Bond Future        | 0.00      | 8.02302     | 97.69444   | 0.00000   | 8.04763      | 97.60832       |                   | 5.42       | 0.00             | 0.00           | 0                | 0.00          |
| R213                    | On 04/02/2027 | Bond Future        | 0.00      | 8.05099     | 99.55242   | 0.00000   | 8.07731      | 99.46491       |                   | 4.98       | 0.00             | 0.00           | 0                | 0.00          |
| R213                    | On 06/05/2027 | Bond Future        | 0.00      | 8.07923     | 97.87789   | 0.00000   | 8.10760      | 97.78848       |                   | 4.73       | 0.00             | 0.00           | 0                | 0.00          |
| R213                    | On 06/05/2027 | Bond Future        | 8.13 Call | 1,945.77000 | 1.94577    | 0.00000   | 1,901.75000  | 1.90175        | 1,945.770         | 4.65       | 0.52             | 0.00           | 0                | 2,830.00      |
| R213                    | On 06/05/2027 | Bond Future        | 9.25 Put  | 811.99000   | 0.81199    | 0.00000   | 836.19000    | 0.83619        | 811.990           | 5.46       | (0.24)           | 0.00           | 0                | 2,830.00      |
| 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      | 9.00221     | 81.02657   | 0.00000   | 9.04422      | 80.73688       |                   | 14.59      | 0.00             | 113,194,118.29 | 1,397            | 39,774.00     |
| R214                    | On 06/08/2026 | Bond Future        | 0.00      | 9.05075     | 82.49759   | 0.00000   | 9.09400      | 82.20299       |                   | 13.88      | 0.00             | 113,434,186.25 | 1,375            | 1,636.00      |
| R214                    | On 05/11/2026 | Bond Future        | 0.00      | 9.09442     | 80.72435   | 0.00000   | 9.13890      | 80.42479       |                   | 13.74      | 0.00             | 0.00           | 0                | 0.00          |
| R214                    | On 04/02/2027 | Bond Future        | 0.00      | 9.13774     | 82.25965   | 0.00000   | 9.18358      | 81.95459       |                   | 13.11      | 0.00             | 0.00           | 0                | 0.00          |
| R214                    | On 06/05/2027 | Bond Future        | 0.00      | 9.18068     | 80.51258   | 0.00000   | 9.22796      | 80.20155       |                   | 13.11      | 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 : |               |                    |           |             |            |           |              |                |                   |            | 2,354,385,828.86 |                | 24,641           | 1,959,007.00  |
| Grand Total:            |               |                    |           |             |            |           |              |                |                   |            | 2,354,385,828.86 |                | 24,641           | 1,959,007.00  |