

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2026

| 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           |               |                    |        |           |             |       |             |           |              |                |            |            |       |               |           |        |               |
| Derivatives      |               |                    |        |           |             |       |             |           |              |                |            |            |       |               |           |        |               |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,266.37200 |       | 1,266.37200 | 0.00000   | 1,266.37200  | 1,266.37200    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,280.07600 |       | 1,280.07600 | 0.00000   | 1,272.41500  | 1,272.41500    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,303.54700 |       | 1,303.54700 | 0.00000   | 1,295.74600  | 1,295.74600    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL37             | On 04/02/2027 | Index Future       | 0.00   |           | 1,328.46300 |       | 1,328.46300 | 0.00000   | 1,320.51500  | 1,320.51500    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL37             | On 06/05/2027 | Index Future       | 0.00   |           | 1,354.36700 |       | 1,354.36700 | 0.00000   | 1,346.26500  | 1,346.26500    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL37             | On 05/08/2027 | Index Future       | 0.00   |           | 1,378.98300 |       | 1,378.98300 | 0.00000   | 1,370.73000  | 1,370.73000    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,643.82700 |       | 1,643.82700 | 0.00000   | 1,643.82700  | 1,643.82700    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,649.91700 |       | 1,649.91700 | 0.00000   | 1,632.15400  | 1,632.15400    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,680.17000 |       | 1,680.17000 | 0.00000   | 1,662.08100  | 1,662.08100    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL7T             | On 04/02/2027 | Index Future       | 0.00   |           | 1,712.28500 |       | 1,712.28500 | 0.00000   | 1,693.85400  | 1,693.85400    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL7T             | On 06/05/2027 | Index Future       | 0.00   |           | 1,745.67300 |       | 1,745.67300 | 0.00000   | 1,726.88400  | 1,726.88400    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| AL7T             | On 05/08/2027 | Index Future       | 0.00   |           | 1,777.40100 |       | 1,777.40100 | 0.00000   | 1,758.26400  | 1,758.26400    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,389.16000 |       | 1,389.16000 | 0.00000   | 1,389.16000  | 1,389.16000    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,391.45400 |       | 1,391.45400 | 0.00000   | 1,375.80500  | 1,375.80500    |            | 0.00       | 0.00  | 55,658,160.00 |           | 4      | 76.00         |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,416.96700 |       | 1,416.96700 | 0.00000   | 1,401.03200  | 1,401.03200    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ALBI             | On 04/02/2027 | Index Future       | 0.00   |           | 1,444.05200 |       | 1,444.05200 | 0.00000   | 1,427.81400  | 1,427.81400    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ALBI             | On 06/05/2027 | Index Future       | 0.00   |           | 1,472.21000 |       | 1,472.21000 | 0.00000   | 1,455.65600  | 1,455.65600    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ALBI             | On 05/08/2027 | Index Future       | 0.00   |           | 1,498.96700 |       | 1,498.96700 | 0.00000   | 1,482.10800  | 1,482.10800    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.27067     |       | 93.98819    | 0.00000   | 9.45593      | 93.10075       |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.35395     |       | 91.92254    | 0.00000   | 9.54816      | 91.01884       |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES33             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.43251     |       | 93.70168    | 0.00000   | 9.63647      | 92.78096       |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES33             | On 06/05/2027 | Bond Future        | 0.00   |           | 9.50434     |       | 91.75418    | 0.00000   | 9.71871      | 90.81553       |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES33             | On 05/08/2027 | Bond Future        | 0.00   |           | 9.61066     |       | 93.45472    | 0.00000   | 9.83681      | 92.49767       |            | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.84718     |       | 91.85009    | 0.00000   | 10.05042     | 90.38779       |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.91753     |       | 89.27407    | 0.00000   | 10.12757     | 87.78498       |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES42             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.98201     |       | 91.00233    | 0.00000   | 10.19900     | 89.48490       |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES42             | On 06/05/2027 | Bond Future        | 0.00   |           | 10.04509    |       | 88.53306    | 0.00000   | 10.26947     | 86.98585       |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| ES42             | On 05/08/2027 | Bond Future        | 0.00   |           | 10.12749    |       | 90.17191    | 0.00000   | 10.35984     | 88.59500       |            | 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   |           | 1,362.75300 |       | 1,362.75300 | 0.00000   | 1,362.75300  | 1,362.75300    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,364.32100 |       | 1,364.32100 | 0.00000   | 1,348.54300  | 1,348.54300    |            | 0.00       | 0.00  | 13,643,210.00 |           | 1      | 729.00        |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,389.33700 |       | 1,389.33700 | 0.00000   | 1,373.27000  | 1,373.27000    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| GOVI             | On 04/02/2027 | GOVI               | 0.00   |           | 1,415.89300 |       | 1,415.89300 | 0.00000   | 1,399.52200  | 1,399.52200    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| GOVI             | On 06/05/2027 | GOVI               | 0.00   |           | 1,443.50200 |       | 1,443.50200 | 0.00000   | 1,426.81200  | 1,426.81200    |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| GOVI             | On 05/08/2027 | GOVI               | 0.00   |           | 1,469.73800 |       | 1,469.73800 | 0.00000   | 1,452.74000  | 1,452.74000    |            | 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 06/08/2026 | Bond Future        | 0.00   |           | 150.26984   |       | 150.26984   | 0.00000   | 150.38224    | 150.38224      |            | 0.00       | 0.00  | 0.00          |           | 0      | 8,289.00      |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 151.53389   |       | 151.53389   | 0.00000   | 151.66048    | 151.66048      |            | 0.00       | 0.00  | 0.00          |           | 0      | 0.00          |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 154.46590   |       | 154.46590   | 0.00000   | 154.59565    | 154.59565      |            | 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 |
|------------------|---------------|--------------------|--------|-----------|-----------|---------|------------|-----------|--------------|----------------|----------------------|------------|-------|----------------|-----------------|---------------|
| I2029            | On 06/05/2027 | Bond Future        | 0.00   |           | 155.98076 |         | 155.98076  | 0.00000   | 156.12470    | 156.12470      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On 05/08/2027 | Bond Future        | 0.00   |           | 158.87827 |         | 158.87827  | 0.00000   | 159.02341    | 159.02341      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On 31/03/2029 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 116.71730 |         | 116.71730  | 0.00000   | 116.52885    | 116.52885      |                      | 2.59       | 0.00  | 0.00           | 0               | 4,899.00      |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 118.86215 |         | 118.86215  | 0.00000   | 118.67036    | 118.67036      |                      | 2.33       | 0.00  | 0.00           | 0               | 7,356.00      |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 118.66808 |         | 118.66808  | 0.00000   | 118.49131    | 118.49131      |                      | 2.21       | 0.00  | 0.00           | 0               | 0.00          |
| I2031            | On 06/05/2027 | Bond Future        | 0.00   |           | 121.00915 |         | 121.00915  | 0.00000   | 120.82914    | 120.82914      |                      | 1.98       | 0.00  | 0.00           | 0               | 0.00          |
| I2031            | On 05/08/2027 | Bond Future        | 0.00   |           | 120.70573 |         | 120.70573  | 0.00000   | 120.54086    | 120.54086      |                      | 1.89       | 0.00  | 0.00           | 0               | 0.00          |
| I2031            | On 31/01/2031 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 100.00000      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 146.19197 |         | 146.19197  | 0.00000   | 146.49296    | 146.49296      |                      | 0.00       | 0.00  | 316,505,615.05 | 2,165           | 19,079.00     |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 147.27764 |         | 147.27764  | 0.00000   | 147.59745    | 147.59745      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 150.12725 |         | 150.12725  | 0.00000   | 150.45396    | 150.45396      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 151.45145 |         | 151.45145  | 0.00000   | 151.79663    | 151.79663      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 05/08/2027 | Bond Future        | 0.00   |           | 154.26494 |         | 154.26494  | 0.00000   | 154.61514    | 154.61514      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 161.48804 |         | 161.48804  | 0.00000   | 160.51859    | 160.51859      |                      | 0.00       | 0.00  | 0.00           | 0               | 4,136.00      |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 164.45568 |         | 164.45568  | 0.00000   | 163.46863    | 163.46863      |                      | 0.00       | 0.00  | 0.00           | 0               | 1,373.00      |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 165.37330 |         | 165.37330  | 0.00000   | 164.38448    | 164.38448      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 168.63538 |         | 168.63538  | 0.00000   | 167.62749    | 167.62749      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2038            | On 05/08/2027 | Bond Future        | 0.00   |           | 169.45264 |         | 169.45264  | 0.00000   | 168.44210    | 168.44210      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 125.30502 |         | 125.30502  | 0.00000   | 125.31422    | 125.31422      |                      | 7.71       | 0.00  | 0.00           | 0               | 3,416.00      |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 127.60769 |         | 127.60769  | 0.00000   | 127.61705    | 127.61705      |                      | 7.28       | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 127.13908 |         | 127.13908  | 0.00000   | 127.17069    | 127.17069      |                      | 7.06       | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 06/05/2027 | Bond Future        | 0.00   |           | 129.64728 |         | 129.64728  | 0.00000   | 129.67975    | 129.67975      |                      | 6.64       | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 05/08/2027 | Bond Future        | 0.00   |           | 129.05013 |         | 129.05013  | 0.00000   | 129.10501    | 129.10501      |                      | 6.56       | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 31/01/2043 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 144.58767 |         | 144.58767  | 0.00000   | 143.93363    | 143.93363      |                      | 0.00       | 0.00  | 0.00           | 0               | 18,596.00     |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 144.89187 |         | 144.89187  | 0.00000   | 144.24464    | 144.24464      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 147.69546 |         | 147.69546  | 0.00000   | 147.03647    | 147.03647      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 06/05/2027 | Bond Future        | 0.00   |           | 148.20182 |         | 148.20182  | 0.00000   | 147.54785    | 147.54785      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 05/08/2027 | Bond Future        | 0.00   |           | 150.95331 |         | 150.95331  | 0.00000   | 150.28583    | 150.28583      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 146.39885 |         | 146.39885  | 0.00000   | 145.38415    | 145.38415      |                      | 0.00       | 0.00  | 2,195,982.75   | 15              | 18,177.00     |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.08924 |         | 149.08924  | 0.00000   | 148.05574    | 148.05574      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 149.45342 |         | 149.45342  | 0.00000   | 148.41963    | 148.41963      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 06/05/2027 | Bond Future        | 0.00   |           | 152.40143 |         | 152.40143  | 0.00000   | 151.34771    | 151.34771      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 05/08/2027 | Bond Future        | 0.00   |           | 152.65364 |         | 152.65364  | 0.00000   | 151.59903    | 151.59903      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 133.31612 |         | 133.31612  | 0.00000   | 135.17058    | 135.17058      |                      | 11.25      | 0.00  | 0.00           | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 135.76611 |         | 135.76611  | 0.00000   | 137.65479    | 137.65479      |                      | 10.69      | 0.00  | 0.00           | 0               | 0.00          |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 135.45526 |         | 135.45526  | 0.00000   | 137.40242    | 137.40242      |                      | 10.38      | 0.00  | 0.00           | 0               | 0.00          |
| I2058            | On 06/05/2027 | Bond Future        | 0.00   |           | 138.12742 |         | 138.12742  | 0.00000   | 140.11346    | 140.11346      |                      | 9.82       | 0.00  | 0.00           | 0               | 0.00          |
| I2058            | On 05/08/2027 | Bond Future        | 0.00   |           | 137.68787 |         | 137.68787  | 0.00000   | 139.73274    | 139.73274      |                      | 9.75       | 0.00  | 0.00           | 0               | 0.00          |
| I2058            | On 31/01/2058 | Price Contribution | 0.00   |           | 100.00000 | 0.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 444.99000 |         | 444.99000  | 0.00000   | 444.99000    | 444.99000      |                      | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 452.30800 |         | 452.30800  | 0.00000   | 451.04100    | 451.04100      |                      | 0.00       | 0.00  | 49,753,880.00  | 11              | 250.00        |

| 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 |
|------------------|---------------|------------------------|--------|-----------|--------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|---------------|-----------------|---------------|
| IGOV             | On 05/11/2026 | Index Future           | 0.00   |           | 460.71 | 000   | 460.71000  | 0.00000   | 459.42       | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 8.00          |
| IGOV             | On 04/02/2027 | Index Future           | 0.00   |           | 469.62 | 400   | 469.62400  | 0.00000   | 468.30       | 900            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IGOV             | On 06/05/2027 | Index Future           | 0.00   |           | 478.88 | 600   | 478.88600  | 0.00000   | 477.54       | 600            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IGOV             | On 05/08/2027 | Index Future           | 0.00   |           | 487.69 | 300   | 487.69300  | 0.00000   | 486.32       | 700            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 15/06/2026 | Interest Rate Swap     | 0.00   |           | 75.24  | 000   | 75.24000   | 0.00000   | 75.24        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap     | 0.00   |           | 77.27  | 000   | 77.27000   | 0.00000   | 77.27        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 81.30  | 000   | 81.30000   | 0.00000   | 81.30        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap     | 0.00   |           | 79.80  | 000   | 79.80000   | 0.00000   | 79.80        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap     | 0.00   |           | 81.86  | 000   | 81.86000   | 0.00000   | 81.86        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap     | 0.00   |           | 87.61  | 000   | 87.61000   | 0.00000   | 87.61        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap     | 0.00   |           | 87.94  | 000   | 87.94000   | 0.00000   | 87.94        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap     | 0.00   |           | 80.89  | 000   | 80.89000   | 0.00000   | 80.89        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap     | 0.00   |           | 88.68  | 000   | 88.68000   | 0.00000   | 88.68        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap     | 0.00   |           | 92.02  | 000   | 92.02000   | 0.00000   | 92.02        | 000            |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future            | 0.00   |           | 100.00 | 000   | 0.00000    | 0.00000   | 100.00       | 000            | 0.00000           |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 8.68   | 300   | 8.68300    | 0.00000   | 8.68         | 300            |                   | 15.00      |       | 0.00        | 0.00          | 0               | 0.00          |
| JBAF             | On 17/06/2026 | Jibar Tradeable Future | 0.00   |           | 8.40   | 000   | 91.60000   | 0.00000   | 8.40         | 000            | 91.60000          |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R186             | On 06/08/2026 | Bond Future            | 0.00   |           | 8.57   | 000   | 102.10931  | 0.00000   | 8.57         | 000            | 102.10931         |            | 0.29  | 0.00        | 0.00          | 0               | 0.00          |
| R186             | On 05/11/2026 | Bond Future            | 0.00   |           | 8.12   | 000   | 104.29868  | 0.00000   | 8.12         | 000            | 104.29868         |            | 0.11  | 0.00        | 0.00          | 0               | 0.00          |
| R186             | On 21/12/2026 | 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          |
| R186/R157        | On 21/12/2026 | 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          |
| R186/R207        | On 21/12/2026 | 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          |
| R186/R208        | On 21/12/2026 | 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          |
| R187             | On 06/08/2026 | Bond Future            | 0.00   |           | 7.31   | 744   | 100.85138  | 0.00000   | 7.40         | 176            | 100.82165         |            | 0.40  | 0.00        | 0.00          | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future            | 0.00   |           | 7.10   | 393   | 102.68063  | 0.00000   | 7.36         | 767            | 102.65046         |            | 0.13  | 0.00        | 0.00          | 0               | 0.00          |
| R187             | On 21/12/2026 | 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          |
| R188             | On 06/08/2026 | Bond Future            | 0.00   |           | 7.70   | 127   | 104.25209  | 0.00000   | 7.76         | 316            | 104.17828         |            | 1.53  | 0.00        | 0.00          | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future            | 0.00   |           | 7.76   | 184   | 105.49687  | 0.00000   | 7.83         | 830            | 105.41751         |            | 1.23  | 0.00        | 0.00          | 0               | 0.00          |
| R188             | On 04/02/2027 | Bond Future            | 0.00   |           | 7.76   | 782   | 103.66034  | 0.00000   | 7.86         | 688            | 103.57756         |            | 1.23  | 0.00        | 0.00          | 0               | 0.00          |
| R188             | On 06/05/2027 | Bond Future            | 0.00   |           | 7.72   | 013   | 105.68272  | 0.00000   | 7.86         | 082            | 105.59860         |            | 1.23  | 0.00        | 0.00          | 0               | 0.00          |
| R188             | On 05/08/2027 | Bond Future            | 0.00   |           | 7.93   | 649   | 102.31341  | 0.00000   | 8.17         | 784            | 102.22668         |            | 1.23  | 0.00        | 0.00          | 0               | 0.00          |
| R188             | On 21/12/2027 | 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          |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 301.51 | 662   | 301.51662  | 0.00000   | 300.10       | 107            | 300.10107         |            | 0.00  | 0.00        | 0.00          | 0               | 1,025.00      |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 307.05 | 741   | 307.05741  | 0.00000   | 305.61       | 602            | 305.61602         |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R202             | On 04/02/2027 | Bond Future            | 0.00   |           | 307.42 | 861   | 307.42861  | 0.00000   | 306.00       | 299            | 306.00299         |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R202             | On 06/05/2027 | Bond Future            | 0.00   |           | 313.49 | 262   | 313.49262  | 0.00000   | 312.03       | 969            | 312.03969         |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R202             | On 05/08/2027 | Bond Future            | 0.00   |           | 313.61 | 591   | 313.61591  | 0.00000   | 312.17       | 803            | 312.17803         |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R202             | On 07/12/2033 | 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          |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 8.19   | 016   | 99.69192   | 0.00000   | 8.35         | 432            | 99.20802          |            | 4.47  | 0.00        | 0.00          | 0               | 153,292.00    |
| R2030            | On 06/08/2026 | Bond Future            | 7.21   | Call      | 42.73  | 000   | 0.04273    | 0.00000   | 22.89        | 000            | 0.02289           | 42.730     | 3.94  | 0.06        | 0.00          | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 7.71   | Call      | 237.39 | 000   | 0.23739    | 0.00000   | 149.39       | 000            | 0.14939           | 237.390    | 4.02  | 0.22        | 0.00          | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 8.06   | Put       | 996.25 | 000   | 0.99625    | 0.00000   | 1,301.18     | 000            | 1.30118           | 996.250    | 4.28  | (0.57)      | 0.00          | 0               | 1,000.00      |
| R2030            | On 05/11/2026 | Bond Future            | 0.00   |           | 8.25   | 078   | 101.50019  | 0.00000   | 8.42         | 912            | 101.00760         |            | 3.95  | 0.00        | 0.00          | 0               | 15.00         |
| R2030            | On 04/02/2027 | Bond Future            | 0.00   |           | 8.29   | 417   | 99.43334   | 0.00000   | 8.48         | 933            | 98.93187          |            | 3.61  | 0.00        | 0.00          | 0               | 0.00          |
| R2030            | On 06/05/2027 | Bond Future            | 0.00   |           | 8.34   | 125   | 101.37333  | 0.00000   | 8.55         | 642            | 100.86234         |            | 3.17  | 0.00        | 0.00          | 0               | 0.00          |
| R2030            | On 05/08/2027 | Bond Future            | 0.00   |           | 8.46   | 269   | 99.22228   | 0.00000   | 8.70         | 330            | 98.70089          |            | 3.01  | 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 06/08/2026 | Bond Future            | 0.00   |           | 8.49   | 000   | 101.94632  | 0.00000   | 8.65         | 507            | 101.22681         |            | 6.86  | 0.00        | 37,516,245.76 | 368             | 130,036.00    |

| 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 |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|-------------|----------------|-----------------|---------------|
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.55096     |       | 99.63638   | 0.00000   | 8.72558      | 98.90390       |                   |            | 6.34   | 0.00        | 0.00           | 0               | 41,865.00     |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.60085     |       | 101.54180  | 0.00000   | 8.78595      | 100.79582      |                   |            | 5.79   | 0.00        | 0.00           | 0               | 0.00          |
| R2032            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.64491     |       | 99.36143   | 0.00000   | 8.84163      | 98.60117       |                   |            | 5.56   | 0.00        | 0.00           | 0               | 0.00          |
| R2032            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.73022     |       | 101.18097  | 0.00000   | 8.94034      | 100.40576      |                   |            | 5.24   | 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 06/08/2026 | Bond Future        | 0.00   |           | 8.60012     |       | 110.60705  | 0.00000   | 8.76454      | 109.75693      |                   |            | 7.34   | 0.00        | 0.00           | 0               | 9,292.00      |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.66116     |       | 107.57200  | 0.00000   | 8.83426      | 106.70652      |                   |            | 6.86   | 0.00        | 0.00           | 0               | 0.00          |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.71201     |       | 109.62927  | 0.00000   | 8.89449      | 108.74783      |                   |            | 6.33   | 0.00        | 0.00           | 0               | 0.00          |
| R2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.75753     |       | 106.72410  | 0.00000   | 8.95027      | 105.82575      |                   |            | 6.36   | 0.00        | 0.00           | 0               | 0.00          |
| R2033            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.83964     |       | 108.67766  | 0.00000   | 9.04405      | 107.76174      |                   |            | 5.86   | 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 06/08/2026 | Bond Future        | 0.00   |           | 8.78564     |       | 104.49994  | 0.00000   | 8.96942      | 103.41462      |                   |            | 9.10   | 0.00        | 3,134,998.20   | 30              | 92,622.00     |
| R2035            | On 06/08/2026 | Bond Future        | 7.70   | Call      | 120.91000   |       | 0.12091    | 0.00000   | 67.40000     | 0.06740        | 120.910           | 8.84       | 0.07   | 0.00        |                | 0               | 4,876.00      |
| R2035            | On 06/08/2026 | Bond Future        | 7.95   | Call      | 244.74000   |       | 0.24474    | 0.00000   | 143.32000    | 0.14332        | 244.740           | 8.69       | 0.12   | 0.00        |                | 0               | 4,876.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.29   | Call      | 594.92000   |       | 0.59492    | 0.00000   | 377.28000    | 0.37728        | 594.920           | 8.64       | 0.25   | 0.00        |                | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.34   | Put       | 3,372.41000 |       | 3.37241    | 0.00000   | 4,216.62000  | 4.21662        | 3,372.410         | 8.68       | (0.73) | 0.00        |                | 0               | 4,876.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 1,531.81000 |       | 1.53181    | 0.00000   | 1,088.18000  | 1.08818        | 1,531.810         | 9.05       | 0.47   | 0.00        |                | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 8.79   | Call      | 1,778.74000 |       | 1.77874    | 0.00000   | 1,288.36000  | 1.28836        | 1,778.740         | 9.16       | 0.51   | 0.00        |                | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 3,040.50000 |       | 3.04050    | 0.00000   | 2,364.99000  | 2.36499        | 3,040.500         | 9.73       | 0.68   | 0.00        |                | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 894.25000   |       | 0.89425    | 0.00000   | 1,265.99000  | 1.26599        | 894.250           | 9.88       | (0.29) | 0.00        |                | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 3,420.56000 |       | 3.42056    | 0.00000   | 2,702.42000  | 2.70242        | 3,420.560         | 9.90       | 0.71   | 0.00        |                | 0               | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.39   | Put       | 665.10000   |       | 0.66510    | 0.00000   | 960.71000    | 0.96071        | 665.100           | 10.21      | (0.23) | 0.00        |                | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 446.33000   |       | 0.44633    | 0.00000   | 660.38000    | 0.66038        | 446.330           | 10.66      | (0.16) | 0.00        |                | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 390.70000   |       | 0.39070    | 0.00000   | 582.30000    | 0.58230        | 390.700           | 10.82      | (0.14) | 0.00        |                | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 384.16000   |       | 0.38416    | 0.00000   | 573.08000    | 0.57308        | 384.160           | 10.83      | (0.14) | 0.00        |                | 0               | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 191.37000   |       | 0.19137    | 0.00000   | 295.65000    | 0.29565        | 191.370           | 11.56      | (0.07) | 0.00        |                | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 164.27000   |       | 0.16427    | 0.00000   | 255.51000    | 0.25551        | 164.270           | 11.71      | (0.07) | 0.00        |                | 0               | 250.00        |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.84453     |       | 101.89442  | 0.00000   | 9.03624      | 100.78953      |                   |            | 8.56   | 0.00        | 20,378,884.00  | 200             | 32,844.00     |
| R2035            | On 05/11/2026 | Bond Future        | 7.97   | Call      | 591.95000   |       | 0.59195    | 0.00000   | 410.57000    | 0.41057        | 591.950           | 8.23       | 0.19   | 0.00        |                | 0               | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.47   | Put       | 3,582.76000 |       | 3.58276    | 0.00000   | 4,331.86000  | 4.33186        | 3,582.760         | 8.28       | (0.64) | 0.00        |                | 0               | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 2,262.55000 |       | 2.26255    | 0.00000   | 1,763.73000  | 1.76373        | 2,262.550         | 8.63       | 0.49   | 0.00        |                | 0               | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.97   | Put       | 2,098.44000 |       | 2.09844    | 0.00000   | 2,632.40000  | 2.63240        | 2,098.440         | 8.87       | (0.44) | 0.00        |                | 0               | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 1,469.82000 |       | 1.46982    | 0.00000   | 1,878.02000  | 1.87802        | 1,469.820         | 9.39       | (0.33) | 0.00        |                | 0               | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 867.00000   |       | 0.86700    | 0.00000   | 1,130.47000  | 1.13047        | 867.000           | 10.23      | (0.21) | 0.00        |                | 0               | 200.00        |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.89614     |       | 103.84283  | 0.00000   | 9.09643      | 102.71735      |                   |            | 7.97   | 0.00        | 0.00           | 0               | 0.00          |
| R2035            | On 04/02/2027 | Bond Future        | 7.70   | Call      | 603.85000   |       | 0.60385    | 0.00000   | 438.49000    | 0.43849        | 603.850           | 7.88       | 0.17   | 0.00        |                | 0               | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.20   | Call      | 1,175.89000 |       | 1.17589    | 0.00000   | 886.10000    | 0.88610        | 1,175.890         | 7.68       | 0.29   | 0.00        |                | 0               | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.43   | Call      | 1,604.82000 |       | 1.60482    | 0.00000   | 1,238.25000  | 1.23825        | 1,604.820         | 7.74       | 0.36   | 0.00        |                | 0               | 1,050.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.85   | Put       | 2,962.97000 |       | 2.96297    | 0.00000   | 3,567.94000  | 3.56794        | 2,962.970         | 8.09       | (0.50) | 0.00        |                | 0               | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.93   | Put       | 2,761.85000 |       | 2.76185    | 0.00000   | 3,337.86000  | 3.33786        | 2,761.850         | 8.18       | (0.48) | 0.00        |                | 0               | 1,050.00      |
| R2035            | On 04/02/2027 | Bond Future        | 9.43   | Put       | 1,794.74000 |       | 1.79474    | 0.00000   | 2,208.37000  | 2.20837        | 1,794.740         | 8.85       | (0.34) | 0.00        |                | 0               | 1,050.00      |
| R2035            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.93833     |       | 101.36289  | 0.00000   | 9.14755      | 100.21577      |                   |            | 8.08   | 0.00        | 0.00           | 0               | 0.00          |
| R2035            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.00955     |       | 103.21969  | 0.00000   | 9.22889      | 102.05043      |                   |            | 7.54   | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.12404     |       | 96.11995   | 0.00000   | 9.29718      | 95.00890       |                   |            | 10.95  | 0.00        | 176,764,588.05 | 1,839           | 227,194.00    |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 6,051.69000 |       | 6.05169    | 0.00000   | 5,150.35000  | 5.15035        | 6,051.690         | 13.11      | 0.85   | 0.00        |                | 0               | 2,541.00      |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 164.62000   |       | 0.16462    | 0.00000   | 246.95000    | 0.24695        | 164.620           | 14.62      | (0.06) | 0.00        |                | 0               | 2,541.00      |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 50.91000    |       | 0.05091    | 0.00000   | 80.89000     | 0.08089        | 50.910            | 15.29      | (0.02) | 0.00        |                | 0               | 2,541.00      |

| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value    |  | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|--|-----------------|---------------|
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.18328     |       | 97.86339   | 0.00000   | 9.36291      | 96.73231       |                   | 10.30      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 3,761.13000 |       | 3.76113    | 0.00000   | 3,113.02000  | 3.11302        | 3,761.130         | 10.67      | 0.61   | 0.00           |  | 0               | 4,490.00      |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 927.57000   |       | 0.92757    | 0.00000   | 1,181.23000  | 1.18123        | 927.570           | 12.18      | (0.20) | 0.00           |  | 0               | 4,490.00      |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 493.30000   |       | 0.49330    | 0.00000   | 640.31000    | 0.64031        | 493.300           | 13.14      | (0.11) | 0.00           |  | 0               | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.23586     |       | 95.47661   | 0.00000   | 9.42245      | 94.32440       |                   | 10.06      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2037            | On 04/02/2027 | Bond Future        | 8.44   | Call      | 1,217.04000 |       | 1.21704    | 0.00000   | 937.85000    | 0.93785        | 1,217.040         | 9.51       | 0.27   | 0.00           |  | 0               | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 9.31   | Put       | 3,030.54000 |       | 3.03054    | 0.00000   | 3,599.74000  | 3.59974        | 3,030.540         | 10.15      | (0.46) | 0.00           |  | 0               | 4,490.00      |
| R2037            | On 04/02/2027 | Bond Future        | 9.81   | Put       | 1,995.66000 |       | 1.99566    | 0.00000   | 2,406.65000  | 2.40665        | 1,995.660         | 10.98      | (0.33) | 0.00           |  | 0               | 4,490.00      |
| R2037            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.28961     |       | 97.33951   | 0.00000   | 9.48356      | 96.16506       |                   | 9.49       | 0.00   | 0.00           |  | 0               | 0.00          |
| R2037            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.37018     |       | 94.86350   | 0.00000   | 9.57246      | 93.66652       |                   | 9.32       | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.22376     |       | 115.58906  | 0.00000   | 9.39675      | 114.28330      |                   | 10.62      | 0.00   | 0.00           |  | 0               | 1,900.00      |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.28936     |       | 112.20322  | 0.00000   | 9.46899      | 110.87384      |                   | 10.09      | 0.00   | 0.00           |  | 0               | 2,570.00      |
| R2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.34797     |       | 114.34917  | 0.00000   | 9.53455      | 112.99494      |                   | 9.35       | 0.00   | 0.00           |  | 0               | 0.00          |
| R2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.40301     |       | 111.09477  | 0.00000   | 9.59692      | 109.71448      |                   | 9.38       | 0.00   | 0.00           |  | 0               | 0.00          |
| R2038            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.48281     |       | 113.12797  | 0.00000   | 9.68484      | 111.72121      |                   | 8.94       | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.32829     |       | 107.60179  | 0.00000   | 9.50096      | 106.31118      |                   | 11.65      | 0.00   | 0.00           |  | 0               | 4,201.00      |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.39339     |       | 104.57520  | 0.00000   | 9.57232      | 103.26129      |                   | 11.06      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2039            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.45193     |       | 106.57519  | 0.00000   | 9.63739      | 105.23670      |                   | 10.77      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2039            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.50708     |       | 103.67348  | 0.00000   | 9.69940      | 102.30922      |                   | 10.68      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2039            | On 06/05/2027 | Bond Future        | 8.94   | Call      | 2,455.14000 |       | 2.45514    | 0.00000   | 1,995.49000  | 1.99549        | 2,455.140         | 10.20      | 0.37   | 0.00           |  | 0               | 250.00        |
| R2039            | On 06/05/2027 | Bond Future        | 9.64   | Put       | 3,934.75000 |       | 3.93475    | 0.00000   | 4,581.09000  | 4.58109        | 3,934.750         | 10.88      | (0.44) | 0.00           |  | 0               | 250.00        |
| R2039            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.58530     |       | 105.57110  | 0.00000   | 9.78521      | 104.18067      |                   | 10.07      | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.43111     |       | 97.03743   | 0.00000   | 9.63478      | 95.55394       |                   | 13.10      | 0.00   | 0.00           |  | 0               | 81,033.00     |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.49319     |       | 98.79759   | 0.00000   | 9.70379      | 97.28728       |                   | 11.88      | 0.00   | 0.00           |  | 0               | 1,566.00      |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 5,045.73000 |       | 5.04573    | 0.00000   | 4,119.35000  | 4.11935        | 5,045.730         | 12.73      | 0.65   | 0.00           |  | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 991.49000   |       | 0.99149    | 0.00000   | 1,304.89000  | 1.30489        | 991.490           | 14.39      | (0.18) | 0.00           |  | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 549.90000   |       | 0.54990    | 0.00000   | 736.78000    | 0.73678        | 549.900           | 15.52      | (0.11) | 0.00           |  | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.54973     |       | 96.17819   | 0.00000   | 9.76770      | 94.63952       |                   | 11.69      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2040            | On 04/02/2027 | Bond Future        | 8.78   | Call      | 1,526.53000 |       | 1.52653    | 0.00000   | 1,136.87000  | 1.13687        | 1,526.530         | 11.12      | 0.28   | 0.00           |  | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 9.67   | Put       | 3,449.98000 |       | 3.44998    | 0.00000   | 4,190.39000  | 4.19039        | 3,449.980         | 11.98      | (0.44) | 0.00           |  | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 10.17  | Put       | 2,310.35000 |       | 2.31035    | 0.00000   | 2,849.41000  | 2.84941        | 2,310.350         | 12.97      | (0.32) | 0.00           |  | 0               | 2,300.00      |
| R2040            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.60722     |       | 98.05485   | 0.00000   | 9.83289      | 96.48642       |                   | 11.09      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2040            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.68845     |       | 95.34110   | 0.00000   | 9.92278      | 93.74293       |                   | 11.30      | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.53367     |       | 108.44015  | 0.00000   | 9.73692      | 106.76741      |                   | 13.19      | 0.00   | 340,393,630.85 |  | 3,139           | 10,754.00     |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.59924     |       | 105.30278  | 0.00000   | 9.80939      | 103.59968      |                   | 12.55      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.65883     |       | 107.31675  | 0.00000   | 9.87612      | 105.58164      |                   | 11.84      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2042            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.71529     |       | 104.30346  | 0.00000   | 9.94003      | 102.53482      |                   | 12.18      | 0.00   | 0.00           |  | 0               | 0.00          |
| R2042            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.79254     |       | 106.21244  | 0.00000   | 10.02547     | 104.41024      |                   | 11.51      | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.56790     |       | 93.40143   | 0.00000   | 9.77093      | 91.80449       |                   | 14.66      | 0.00   | 0.00           |  | 0               | 46,020.00     |
| R2044            | On 06/08/2026 | Bond Future        | 9.00   | Put       | 5,482.26000 |       | 5.48226    | 0.00000   | 6,778.85000  | 6.77885        | 5,482.260         | 13.88      | (0.77) | 0.00           |  | 0               | 7,000.00      |
| R2044            | On 06/08/2026 | Bond Future        | 9.25   | Put       | 3,979.35000 |       | 3.97935    | 0.00000   | 5,103.88000  | 5.10388        | 3,979.350         | 14.17      | (0.65) | 0.00           |  | 0               | 7,000.00      |
| R2044            | On 06/08/2026 | Bond Future        | 9.75   | Put       | 1,956.52000 |       | 1.95652    | 0.00000   | 2,687.46000  | 2.68746        | 1,956.520         | 15.28      | (0.40) | 0.00           |  | 0               | 14,500.00     |

| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value |               | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|---------------|-----------------|---------------|
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.62680     |       | 95.09558   | 0.00000   | 9.83614      | 93.46977       |                   |            | 13.35 | 0.00        | 0.00          | 0               | 89,193.00     |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.68067     |       | 92.53072   | 0.00000   | 9.89668      | 90.87422       |                   |            | 13.22 | 0.00        | 0.00          | 0               | 0.00          |
| R2044            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.73514     |       | 94.33621   | 0.00000   | 9.95805      | 92.64770       |                   |            | 12.99 | 0.00        | 0.00          | 0               | 0.00          |
| R2044            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.81032     |       | 91.67953   | 0.00000   | 10.04100     | 89.95909       |                   |            | 12.88 | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.51955     |       | 96.91922   | 0.00000   | 9.71669      | 95.25220       |                   |            | 15.29 | 0.00        | 5,912,072.42  | 61              | 254,964.00    |
| R2048            | On 06/08/2026 | Bond Future        | 9.00   | Put       | 5,574.61000 |       | 5.57461    | 0.00000   | 6,897.06000  | 6.89706        | 5,574.610         |            | 14.40 | (0.75)      | 0.00          | 0               | 1,762.00      |
| R2048            | On 06/08/2026 | Bond Future        | 10.00  | Put       | 1,352.22000 |       | 1.35222    | 0.00000   | 1,902.52000  | 1.90252        | 1,352.220         |            | 16.69 | (0.28)      | 0.00          | 0               | 1,762.00      |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.57628     |       | 94.23959   | 0.00000   | 9.77934      | 92.54246       |                   |            | 14.58 | 0.00        | 0.00          | 0               | 37,340.00     |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.62855     |       | 96.04169   | 0.00000   | 9.83781      | 94.31260       |                   |            | 13.80 | 0.00        | 0.00          | 0               | 0.00          |
| R2048            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.67412     |       | 93.47309   | 0.00000   | 9.88958      | 91.71054       |                   |            | 13.81 | 0.00        | 0.00          | 0               | 260.00        |
| R2048            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.73747     |       | 95.18503   | 0.00000   | 9.95988      | 93.38910       |                   |            | 13.52 | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.43750     |       | 125.42051  | 0.00000   | 9.63967      | 123.14664      |                   |            | 15.24 | 0.00        | 0.00          | 0               | 68,781.00     |
| R2053            | On 06/08/2026 | Bond Future        | 8.10   | Call      | 144.75000   |       | 0.14475    | 0.00000   | 77.02000     | 0.07702        | 144.750           |            | 15.53 | 0.04        | 0.00          | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.10   | Call      | 1,886.59000 |       | 1.88659    | 0.00000   | 1,237.73000  | 1.23773        | 1,886.590         |            | 14.98 | 0.34        | 0.00          | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.10   | Put       | 5,850.63000 |       | 5.85063    | 0.00000   | 7,475.64000  | 7.47564        | 5,850.630         |            | 14.98 | (0.66)      | 0.00          | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.60   | Put       | 2,856.64000 |       | 2.85664    | 0.00000   | 3,915.42000  | 3.91542        | 2,856.640         |            | 16.12 | (0.41)      | 0.00          | 0               | 530.00        |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.49004     |       | 121.83485  | 0.00000   | 9.69827      | 119.51985      |                   |            | 15.12 | 0.00        | 0.00          | 0               | 4,041.00      |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.53697     |       | 124.16498  | 0.00000   | 9.75140      | 121.80637      |                   |            | 14.29 | 0.00        | 0.00          | 0               | 0.00          |
| R2053            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.58073     |       | 120.72376  | 0.00000   | 9.80156      | 118.31948      |                   |            | 14.29 | 0.00        | 0.00          | 0               | 0.00          |
| R2053            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.64114     |       | 122.93328  | 0.00000   | 9.86903      | 120.48369      |                   |            | 13.58 | 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 06/08/2026 | Bond Future        | 0.00   |           | 8.95010     |       | 85.08484   | 0.00000   | 9.13294      | 84.06104       |                   |            | 11.08 | 0.00        | 15,910,865.08 | 187             | 37,828.00     |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.00557     |       | 83.47732   | 0.00000   | 9.19526      | 82.43501       |                   |            | 10.39 | 0.00        | 0.00          | 0               | 7,212.00      |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.05374     |       | 85.07363   | 0.00000   | 9.25064      | 84.01187       |                   |            | 9.71  | 0.00        | 0.00          | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 8.03   | Call      | 765.10000   |       | 0.76510    | 0.00000   | 568.23000    | 0.56823        | 765.100           |            | 9.28  | 0.21        | 0.00          | 0               | 3,237.00      |
| R209             | On 04/02/2027 | Bond Future        | 8.96   | Put       | 3,038.51000 |       | 3.03851    | 0.00000   | 3,620.83000  | 3.62083        | 3,038.510         |            | 9.66  | (0.51)      | 0.00          | 0               | 3,237.00      |
| R209             | On 06/05/2027 | Bond Future        | 0.00   |           | 9.09795     |       | 83.58074   | 0.00000   | 9.30252      | 82.49844       |                   |            | 9.50  | 0.00        | 0.00          | 0               | 0.00          |
| R209             | On 06/05/2027 | Bond Future        | 8.25   | Call      | 1,280.42000 |       | 1.28042    | 0.00000   | 999.51000    | 0.99951        | 1,280.420         |            | 9.14  | 0.29        | 0.00          | 0               | 4,620.00      |
| R209             | On 06/05/2027 | Bond Future        | 9.32   | Put       | 2,666.58000 |       | 2.66658    | 0.00000   | 3,157.56000  | 3.15756        | 2,666.580         |            | 9.92  | (0.42)      | 0.00          | 0               | 4,620.00      |
| R209             | On 05/08/2027 | Bond Future        | 0.00   |           | 9.16656     |       | 85.11181   | 0.00000   | 9.37960      | 84.00879       |                   |            | 8.93  | 0.00        | 0.00          | 0               | 0.00          |
| R209             | On 31/03/2036 | Price Contribution | 0.00   |           | 6.25000     |       | 93.75000   | 0.00000   | 6.25000      | 93.75000       |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 266.80309   |       | 266.80309  | 0.00000   | 266.88192    | 266.88192      |                   |            | 0.00  | 0.00        | 0.00          | 0               | 448.00        |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 268.13926   |       | 268.13926  | 0.00000   | 268.24828    | 268.24828      |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R210             | On 04/02/2027 | Bond Future        | 0.00   |           | 273.32767   |       | 273.32767  | 0.00000   | 273.44014    | 273.44014      |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R210             | On 06/05/2027 | Bond Future        | 0.00   |           | 275.07006   |       | 275.07006  | 0.00000   | 275.21224    | 275.21224      |                   |            | 0.00  | 0.00        | 0.00          | 0               | 0.00          |
| R210             | On 05/08/2027 | Bond Future        | 0.00   |           | 280.17845   |       | 280.17845  | 0.00000   | 280.32061    | 280.32061      |                   |            | 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 06/08/2026 | Bond Future        | 0.00   |           | 8.34346     |       | 98.12930   | 0.00000   | 8.50443      | 97.55038       |                   |            | 5.57  | 0.00        | 0.00          | 0               | 55,951.00     |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.40763     |       | 96.35914   | 0.00000   | 8.57947      | 95.76981       |                   |            | 5.14  | 0.00        | 0.00          | 0               | 0.00          |
| R213             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.46056     |       | 98.20159   | 0.00000   | 8.64479      | 97.60149       |                   |            | 4.83  | 0.00        | 0.00          | 0               | 0.00          |
| R213             | On 06/05/2027 | Bond Future        | 0.00   |           | 8.49959     |       | 96.56338   | 0.00000   | 8.69757      | 95.95182       |                   |            | 4.53  | 0.00        | 0.00          | 0               | 0.00          |
| R213             | On 06/05/2027 | Bond Future        | 8.13   | Call      | 1,124.12000 |       | 1.12412    | 0.00000   | 900.69000    | 0.90069        | 1,124.120         |            | 4.31  | 0.40        | 0.00          | 0               | 2,830.00      |



| 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 |
|-------------------------|---------------|--------------------|--------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|-----------------|---------------|
| R213                    | On 06/05/2027 | Bond Future        | 9.25   | Put       | 986.01000 | 0.98601    | 0.00000   | 1,190.64000  | 1.19064        | 986.010           | 5.14       | (0.31)           | 0.00           | 0               | 2,830.00      |
| R213                    | On 05/08/2027 | Bond Future        | 0.00   |           | 8.58874   | 98.33315   | 0.00000   | 8.80320      | 97.70941       |                   | 4.09       | 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 06/08/2026 | Bond Future        | 0.00   |           | 9.43664   | 79.92196   | 0.00000   | 9.63917      | 78.61672       |                   | 14.22      | 0.00             | 359,169,288.24 | 4,494           | 24,799.00     |
| R214                    | On 05/11/2026 | Bond Future        | 0.00   |           | 9.49612   | 78.07509   | 0.00000   | 9.70497      | 76.74624       |                   | 13.47      | 0.00             | 0.00           | 0               | 2,614.00      |
| R214                    | On 04/02/2027 | Bond Future        | 0.00   |           | 9.55087   | 79.56802   | 0.00000   | 9.76638      | 78.21416       |                   | 12.69      | 0.00             | 0.00           | 0               | 0.00          |
| R214                    | On 06/05/2027 | Bond Future        | 0.00   |           | 9.59867   | 77.82029   | 0.00000   | 9.82092      | 76.44020       |                   | 12.58      | 0.00             | 0.00           | 0               | 0.00          |
| R214                    | On 05/08/2027 | Bond Future        | 0.00   |           | 9.66613   | 79.24597   | 0.00000   | 9.89585      | 77.83981       |                   | 11.93      | 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 : |               |                    |        |           |           |            |           |              |                |                   |            | 1,396,937,420.40 |                | 12,514          | 1,648,003.00  |
| Grand Total:            |               |                    |        |           |           |            |           |              |                |                   |            | 1,396,937,420.40 |                | 12,514          | 1,648,003.00  |