

INTEREST RATE AND CURRENCY DERIVATIVES  
DAILY MTM REPORT  
DAILY SUMMARY FOR: 28/07/2026

| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      |  | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|--|-----------------|---------------|
| Derivatives      |               |                    |        |           |             |       |             |           |              |                |                   |            |       |                  |  |                 |               |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,293.13700 |       | 1,293.13700 | 0.00000   | 1,290.27000  | 1,290.27000    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,316.85800 |       | 1,316.85800 | 0.00000   | 1,313.94000  | 1,313.94000    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL37             | On 04/02/2027 | Index Future       | 0.00   |           | 1,342.09300 |       | 1,342.09300 | 0.00000   | 1,339.12200  | 1,339.12200    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL37             | On 06/05/2027 | Index Future       | 0.00   |           | 1,368.37300 |       | 1,368.37300 | 0.00000   | 1,365.34600  | 1,365.34600    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL37             | On 05/08/2027 | Index Future       | 0.00   |           | 1,394.41400 |       | 1,394.41400 | 0.00000   | 1,391.32600  | 1,391.32600    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,680.22100 |       | 1,680.22100 | 0.00000   | 1,673.69000  | 1,673.69000    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,711.04200 |       | 1,711.04200 | 0.00000   | 1,704.39500  | 1,704.39500    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL7T             | On 04/02/2027 | Index Future       | 0.00   |           | 1,743.83100 |       | 1,743.83100 | 0.00000   | 1,737.06000  | 1,737.06000    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL7T             | On 06/05/2027 | Index Future       | 0.00   |           | 1,777.97800 |       | 1,777.97800 | 0.00000   | 1,771.07600  | 1,771.07600    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| AL7T             | On 05/08/2027 | Index Future       | 0.00   |           | 1,811.81300 |       | 1,811.81300 | 0.00000   | 1,804.77700  | 1,804.77700    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,417.86000 |       | 1,417.86000 | 0.00000   | 1,411.83500  | 1,411.83500    |                   | 0.00       | 0.00  | 567,144,000.00   |  | 40              | 41.00         |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,443.86900 |       | 1,443.86900 | 0.00000   | 1,437.73600  | 1,437.73600    |                   | 0.00       | 0.00  | 635,302,360.00   |  | 44              | 34.00         |
| ALBI             | On 04/02/2027 | Index Future       | 0.00   |           | 1,471.53700 |       | 1,471.53700 | 0.00000   | 1,465.29000  | 1,465.29000    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ALBI             | On 06/05/2027 | Index Future       | 0.00   |           | 1,500.35200 |       | 1,500.35200 | 0.00000   | 1,493.98400  | 1,493.98400    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ALBI             | On 05/08/2027 | Index Future       | 0.00   |           | 1,528.90500 |       | 1,528.90500 | 0.00000   | 1,522.41300  | 1,522.41300    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.94912     |       | 95.55466    | 0.00000   | 9.02539      | 95.18006       |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.01661     |       | 93.51938    | 0.00000   | 9.09650      | 93.13807       |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES33             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.07702     |       | 95.33473    | 0.00000   | 9.16088      | 94.94622       |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES33             | On 06/05/2027 | Bond Future        | 0.00   |           | 9.12890     |       | 93.42768    | 0.00000   | 9.21699      | 93.03160       |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES33             | On 05/08/2027 | Bond Future        | 0.00   |           | 9.19593     |       | 95.24299    | 0.00000   | 9.28874      | 94.83903       |                   | 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   |           | 9.55341     |       | 94.02803    | 0.00000   | 9.63449      | 93.41918       |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.61389     |       | 91.49363    | 0.00000   | 9.69758      | 90.87382       |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES42             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.66770     |       | 93.27010    | 0.00000   | 9.75408      | 92.63847       |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES42             | On 06/05/2027 | Bond Future        | 0.00   |           | 9.71912     |       | 90.85382    | 0.00000   | 9.80835      | 90.20976       |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| ES42             | On 05/08/2027 | Bond Future        | 0.00   |           | 9.77887     |       | 92.61807    | 0.00000   | 9.87111      | 91.96129       |                   | 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 06/08/2026 | GOVI               | 0.00   |           | 1,390.92300 |       | 1,390.92300 | 0.00000   | 1,385.01000  | 1,385.01000    |                   | 0.00       | 0.00  | 4,576,136,670.00 |  | 329             | 83.00         |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,416.43800 |       | 1,416.43800 | 0.00000   | 1,410.41900  | 1,410.41900    |                   | 0.00       | 0.00  | 4,773,396,060.00 |  | 337             | 653.00        |
| GOVI             | On 04/02/2027 | GOVI               | 0.00   |           | 1,443.58100 |       | 1,443.58100 | 0.00000   | 1,437.45000  | 1,437.45000    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| GOVI             | On 06/05/2027 | GOVI               | 0.00   |           | 1,471.84800 |       | 1,471.84800 | 0.00000   | 1,465.59900  | 1,465.59900    |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| GOVI             | On 05/08/2027 | GOVI               | 0.00   |           | 1,499.85800 |       | 1,499.85800 | 0.00000   | 1,493.48700  | 1,493.48700    |                   | 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   |           | 152.25952   |       | 152.25952   | 0.00000   | 152.25849    | 152.25849      |                   | 0.00       | 0.00  | 0.00             |  | 0               | 5,396.00      |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 153.55085   |       | 153.55085   | 0.00000   | 153.55005    | 153.55005      |                   | 0.00       | 0.00  | 0.00             |  | 0               | 13,032.00     |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 156.53095   |       | 156.53095   | 0.00000   | 156.53053    | 156.53053      |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| I2029            | On 06/05/2027 | Bond Future        | 0.00   |           | 158.09054   |       | 158.09054   | 0.00000   | 158.08948    | 158.08948      |                   | 0.00       | 0.00  | 0.00             |  | 0               | 0.00          |
| I2029            | On 05/08/2027 | Bond Future        | 0.00   |           | 161.16489   |       | 161.16489   | 0.00000   | 161.16351    | 161.16351      |                   | 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 | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|-----------------------|-------|-------------|-----------------|---------------|
|                  |               |                    |        |           |           |       |            |           |              |                | Option                |       |             |                 |               |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 117.64736 |       | 117.64736  | 0.00000   | 117.61577    | 117.61577      |                       | 2.24  | 0.00        | 0.00            | 0 4,380.00    |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 119.81131 |       | 119.81131  | 0.00000   | 119.77940    | 119.77940      |                       | 2.05  | 0.00        | 0.00            | 0 16,577.00   |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 119.62483 |       | 119.62483  | 0.00000   | 119.59175    | 119.59175      |                       | 1.92  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 06/05/2027 | Bond Future        | 0.00   |           | 121.99542 |       | 121.99542  | 0.00000   | 121.96182    | 121.96182      |                       | 1.74  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 05/08/2027 | Bond Future        | 0.00   |           | 121.79688 |       | 121.79688  | 0.00000   | 121.76227    | 121.76227      |                       | 1.65  | 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 06/08/2026 | Bond Future        | 0.00   |           | 148.00907 |       | 148.00907  | 0.00000   | 147.96801    | 147.96801      |                       | 0.00  | 0.00        | 0.00            | 0 8,870.00    |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.12493 |       | 149.12493  | 0.00000   | 149.08335    | 149.08335      |                       | 0.00  | 0.00        | 0.00            | 0 15,057.00   |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 152.01909 |       | 152.01909  | 0.00000   | 151.97704    | 151.97704      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 153.38296 |       | 153.38296  | 0.00000   | 153.33951    | 153.33951      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 05/08/2027 | Bond Future        | 0.00   |           | 156.36591 |       | 156.36591  | 0.00000   | 156.32129    | 156.32129      |                       | 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 06/08/2026 | Bond Future        | 0.00   |           | 161.29694 |       | 161.29694  | 0.00000   | 161.01399    | 161.01399      |                       | 0.00  | 0.00        | 0.00            | 0 2,616.00    |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 164.26380 |       | 164.26380  | 0.00000   | 163.97597    | 163.97597      |                       | 0.00  | 0.00        | 0.00            | 0 3,141.00    |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 165.17136 |       | 165.17136  | 0.00000   | 164.87751    | 164.87751      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 168.44428 |       | 168.44428  | 0.00000   | 168.14484    | 168.14484      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 05/08/2027 | Bond Future        | 0.00   |           | 169.38621 |       | 169.38621  | 0.00000   | 169.08037    | 169.08037      |                       | 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 06/08/2026 | Bond Future        | 0.00   |           | 124.52605 |       | 124.52605  | 0.00000   | 124.49090    | 124.49090      |                       | 6.81  | 0.00        | 0.00            | 0 3,116.00    |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 126.81649 |       | 126.81649  | 0.00000   | 126.78091    | 126.78091      |                       | 6.43  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 126.31903 |       | 126.31903  | 0.00000   | 126.28217    | 126.28217      |                       | 6.24  | 0.00        | 0.00            | 0 3,116.00    |
| I2043            | On 06/05/2027 | Bond Future        | 0.00   |           | 128.82228 |       | 128.82228  | 0.00000   | 128.78485    | 128.78485      |                       | 6.01  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 05/08/2027 | Bond Future        | 0.00   |           | 128.29884 |       | 128.29884  | 0.00000   | 128.26022    | 128.26022      |                       | 5.94  | 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 06/08/2026 | Bond Future        | 0.00   |           | 143.68385 |       | 143.68385  | 0.00000   | 143.64319    | 143.64319      |                       | 0.00  | 0.00        | 0.00            | 0 4,329.00    |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 143.95500 |       | 143.95500  | 0.00000   | 143.91400    | 143.91400      |                       | 0.00  | 0.00        | 0.00            | 0 18,563.00   |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 146.74908 |       | 146.74908  | 0.00000   | 146.70746    | 146.70746      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 06/05/2027 | Bond Future        | 0.00   |           | 147.23403 |       | 147.23403  | 0.00000   | 147.19054    | 147.19054      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 05/08/2027 | Bond Future        | 0.00   |           | 150.09666 |       | 150.09666  | 0.00000   | 150.05198    | 150.05198      |                       | 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 06/08/2026 | Bond Future        | 0.00   |           | 145.18553 |       | 145.18553  | 0.00000   | 145.14487    | 145.14487      |                       | 0.00  | 0.00        | 0.00            | 0 1,955.00    |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 147.85620 |       | 147.85620  | 0.00000   | 147.81484    | 147.81484      |                       | 0.00  | 0.00        | 0.00            | 0 18,702.00   |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 148.18695 |       | 148.18695  | 0.00000   | 148.14454    | 148.14454      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 06/05/2027 | Bond Future        | 0.00   |           | 151.12338 |       | 151.12338  | 0.00000   | 151.08023    | 151.08023      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 05/08/2027 | Bond Future        | 0.00   |           | 151.46364 |       | 151.46364  | 0.00000   | 151.41899    | 151.41899      |                       | 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 06/08/2026 | Bond Future        | 0.00   |           | 133.10235 |       | 133.10235  | 0.00000   | 133.62744    | 133.62744      |                       | 9.80  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 135.55062 |       | 135.55062  | 0.00000   | 136.08544    | 136.08544      |                       | 9.27  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 135.22270 |       | 135.22270  | 0.00000   | 135.76730    | 135.76730      |                       | 9.01  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 06/05/2027 | Bond Future        | 0.00   |           | 137.90244 |       | 137.90244  | 0.00000   | 138.45795    | 138.45795      |                       | 8.73  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 05/08/2027 | Bond Future        | 0.00   |           | 137.55560 |       | 137.55560  | 0.00000   | 138.12139    | 138.12139      |                       | 8.65  | 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 06/08/2026 | Index Future       | 0.00   |           | 453.88100 |       | 453.88100  | 0.00000   | 452.68600    | 452.68600      |                       | 0.00  | 0.00        | 0.00            | 0 250.00      |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 462.32000 |       | 462.32000  | 0.00000   | 461.10300    | 461.10300      |                       | 0.00  | 0.00        | 0.00            | 0 8.00        |
| IGOV             | On 04/02/2027 | Index Future       | 0.00   |           | 471.29000 |       | 471.29000  | 0.00000   | 470.05000    | 470.05000      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 06/05/2027 | Index Future       | 0.00   |           | 480.62700 |       | 480.62700  | 0.00000   | 479.36300    | 479.36300      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 05/08/2027 | Index Future       | 0.00   |           | 489.87900 |       | 489.87900  | 0.00000   | 488.59100    | 488.59100      |                       | 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 21/09/2026 | Interest Rate Swap | 0.00   |           | 77.27000    | 77.27000  | 77.27000   | 0.00000     | 77.27000     | 77.27000       |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap | 0.00   |           | 81.30000    | 81.30000  | 81.30000   | 0.00000     | 81.30000     | 81.30000       |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap | 0.00   |           | 79.80000    | 79.80000  | 79.80000   | 0.00000     | 79.80000     | 79.80000       |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap | 0.00   |           | 81.86000    | 81.86000  | 81.86000   | 0.00000     | 81.86000     | 81.86000       |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap | 0.00   |           | 87.61000    | 87.61000  | 87.61000   | 0.00000     | 87.61000     | 87.61000       |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap | 0.00   |           | 87.94000    | 87.94000  | 87.94000   | 0.00000     | 87.94000     | 87.94000       |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap | 0.00   |           | 80.89000    | 80.89000  | 80.89000   | 0.00000     | 80.89000     | 80.89000       |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap | 0.00   |           | 88.68000    | 88.68000  | 88.68000   | 0.00000     | 88.68000     | 88.68000       |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap | 0.00   |           | 92.02000    | 92.02000  | 92.02000   | 0.00000     | 92.02000     | 92.02000       |                   | 0.00       | 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      | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap | 0.00   |           | 8.68300     | 8.68300   | 8.68300    | 0.00000     | 8.68300      | 8.68300        |                   | 15.00      | 0.00   | 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    | 102.10931      |                   | 0.29       | 0.00   | 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    | 104.29868      |                   | 0.11       | 0.00   | 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      | 0.00000        |                   | 0.00       | 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      | 0.00000        |                   | 0.00       | 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      | 0.00000        |                   | 0.00       | 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      | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R187             | On 06/08/2026 | Bond Future        | 0.00   |           | 7.17652     | 100.90111 | 0.00000    | 7.24115     | 100.87830    | 100.87830      |                   | 0.36       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future        | 0.00   |           | 6.65260     | 102.73230 | 0.00000    | 6.85379     | 102.70926    | 102.70926      |                   | 0.12       | 0.00   | 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      | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R188             | On 06/08/2026 | Bond Future        | 0.00   |           | 7.39245     | 104.62139 | 0.00000    | 7.50571     | 104.48574    | 104.48574      |                   | 1.35       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.37895     | 105.89552 | 0.00000    | 7.51880     | 105.74967    | 105.74967      |                   | 1.18       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R188             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.26231     | 104.08444 | 0.00000    | 7.44432     | 103.93142    | 103.93142      |                   | 0.96       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R188             | On 06/05/2027 | Bond Future        | 0.00   |           | 6.98619     | 106.12358 | 0.00000    | 7.24508     | 105.96768    | 105.96768      |                   | 0.69       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R188             | On 05/08/2027 | Bond Future        | 0.00   |           | 6.43806     | 102.85523 | 0.00000    | 6.87645     | 102.69612    | 102.69612      |                   | 0.41       | 0.00   | 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      | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R202             | On 06/08/2026 | Bond Future        | 0.00   |           | 302.34207   | 302.34207 | 0.00000    | 302.06495   | 302.06495    | 302.06495      |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 594.00        |
| R202             | On 05/11/2026 | Bond Future        | 0.00   |           | 307.90331   | 307.90331 | 0.00000    | 307.62159   | 307.62159    | 307.62159      |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 732.00        |
| R202             | On 04/02/2027 | Bond Future        | 0.00   |           | 308.26674   | 308.26674 | 0.00000    | 307.97976   | 307.97976    | 307.97976      |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R202             | On 06/05/2027 | Bond Future        | 0.00   |           | 314.37523   | 314.37523 | 0.00000    | 314.08272   | 314.08272    | 314.08272      |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R202             | On 05/08/2027 | Bond Future        | 0.00   |           | 314.74717   | 314.74717 | 0.00000    | 314.44648   | 314.44648    | 314.44648      |                   | 0.00       | 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      | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R2030            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.87566     | 100.62715 | 0.00000    | 7.94706     | 100.41388    | 100.41388      |                   | 4.38       | 0.00   | 810,853,574.70   | 0.00 | 8,058           | 23,688.00     |
| R2030            | On 06/08/2026 | Bond Future        | 7.21   | Call      | 0.19000     | 0.00019   | 0.00000    | 0.11000     | 0.00011      | 0.00011        | 0.190             | 4.10       | 0.00   | 0.00             | 0.00 | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future        | 7.71   | Call      | 76.76000    | 0.07676   | 0.00000    | 47.84000    | 0.04784      | 0.04784        | 76.760            | 3.97       | 0.22   | 0.00             | 0.00 | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future        | 8.06   | Put       | 74.60000    | 0.07460   | 0.00000    | 140.60000   | 0.14060      | 0.14060        | 74.600            | 4.18       | (0.20) | 0.00             | 0.00 | 0               | 1,000.00      |
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.90876     | 102.45339 | 0.00000    | 7.98625     | 102.23644    | 102.23644      |                   | 3.99       | 0.00   | 885,299,742.99   | 0.00 | 8,641           | 152,637.00    |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.91768     | 100.40971 | 0.00000    | 8.00245     | 100.18883    | 100.18883      |                   | 3.56       | 0.00   | 2,108,603.91     | 0.00 | 21              | 22,723.00     |
| R2030            | On 06/05/2027 | Bond Future        | 0.00   |           | 7.92268     | 102.37687 | 0.00000    | 8.01610     | 102.15179    | 102.15179      |                   | 3.19       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R2030            | On 05/08/2027 | Bond Future        | 0.00   |           | 7.95467     | 100.33465 | 0.00000    | 8.05895     | 100.10503    | 100.10503      |                   | 3.05       | 0.00   | 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      | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.22175     | 103.12953 | 0.00000    | 8.29288     | 102.81409    | 102.81409      |                   | 6.73       | 0.00   | 1,447,835,471.67 | 0.00 | 14,039          | 33,612.00     |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.26697     | 100.84214 | 0.00000    | 8.34216     | 100.52114    | 100.52114      |                   | 6.34       | 0.00   | 1,416,630,382.72 | 0.00 | 14,048          | 191,846.00    |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.29844     | 102.77569 | 0.00000    | 8.37810     | 102.44882    | 102.44882      |                   | 5.80       | 0.00   | 0.00             | 0.00 | 0               | 0.00          |
| R2032            | On 04/02/2027 | Bond Future        | 7.58   | Call      | 612.14000   | 0.61214   | 0.00000    | 538.26000   | 0.53826      | 0.53826        | 612.140           | 5.69       | 0.25   | 0.00             | 0.00 | 0               | 500.00        |
| R2032            | On 04/02/2027 | Bond Future        | 8.08   | Call      | 1,216.65000 | 1.21665   | 0.00000    | 1,088.48000 | 1.08848      | 1.08848        | 1,216.650         | 5.47       | 0.42   | 0.00             | 0.00 | 0               | 500.00        |

| 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 |            |
|------------------|---------------|--------------------|--------|-----------|----------|-------|------------|-----------|--------------|----------------|----------------------|------------|-------|-------------|-----------------|---------------|------------|
| R2032            | On 04/02/2027 | Bond Future        | 8.36   | Put       | 1,508.01 | 0000  | 1.50801    | 0.00000   | 1,670.27     | 0000           | 1.67027              | 1,508.010  | 5.51  | (0.47)      | 0.00            | 0             | 500.00     |
| R2032            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.32139  |       | 100.62764  | 0.00000   | 8.40602      |                | 100.29448            |            | 5.53  | 0.00        | 0.00            | 0             | 0.00       |
| R2032            | On 06/05/2027 | Bond Future        | 7.58   | Call      | 831.61   | 0000  | 0.83161    | 0.00000   | 744.34       | 0000           | 0.74434              | 831.610    | 5.51  | 0.28        | 0.00            | 0             | 500.00     |
| R2032            | On 06/05/2027 | Bond Future        | 7.94   | Call      | 1,224.76 | 0000  | 1.22476    | 0.00000   | 1,104.72     | 0000           | 1.10472              | 1,224.760  | 5.31  | 0.38        | 0.00            | 0             | 500.00     |
| R2032            | On 06/05/2027 | Bond Future        | 8.08   | Call      | 1,434.18 | 0000  | 1.43418    | 0.00000   | 1,299.31     | 0000           | 1.29931              | 1,434.180  | 5.29  | 0.43        | 0.00            | 0             | 500.00     |
| R2032            | On 06/05/2027 | Bond Future        | 8.44   | Call      | 2,120.82 | 0000  | 2.12082    | 0.00000   | 1,945.99     | 0000           | 1.94599              | 2,120.820  | 5.34  | 0.55        | 0.00            | 0             | 500.00     |
| R2032            | On 06/05/2027 | Bond Future        | 8.47   | Put       | 1,603.81 | 0000  | 1.60381    | 0.00000   | 1,758.85     | 0000           | 1.75885              | 1,603.810  | 5.35  | (0.44)      | 0.00            | 0             | 500.00     |
| R2032            | On 06/05/2027 | Bond Future        | 8.93   | Put       | 1,022.96 | 0000  | 1.02296    | 0.00000   | 1,132.88     | 0000           | 1.13288              | 1,022.960  | 5.70  | (0.31)      | 0.00            | 0             | 500.00     |
| R2032            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.36137  |       | 102.56022  | 0.00000   | 8.45165      |                | 102.22044            |            | 5.06  | 0.00        | 0.00            | 0             | 0.00       |
| R2032            | On 05/08/2027 | Bond Future        | 7.94   | Call      | 1,354.51 | 0000  | 1.35451    | 0.00000   | 1,229.73     | 0000           | 1.22973              | 1,354.510  | 4.94  | 0.39        | 0.00            | 0             | 500.00     |
| R2032            | On 05/08/2027 | Bond Future        | 8.44   | Call      | 2,181.63 | 0000  | 2.18163    | 0.00000   | 2,007.74     | 0000           | 2.00774              | 2,181.630  | 4.92  | 0.53        | 0.00            | 0             | 500.00     |
| R2032            | On 05/08/2027 | Bond Future        | 9.08   | Put       | 1,085.66 | 0000  | 1.08566    | 0.00000   | 1,194.63     | 0000           | 1.19463              | 1,085.660  | 5.30  | (0.30)      | 0.00            | 0             | 500.00     |
| R2032            | On 31/03/2032 | Price Contribution | 0.00   |           | 100.00   | 0000  | 0.00000    | 0.00000   | 100.00       | 0000           | 0.00000              |            | 0.00  | 0.00        | 0.00            | 0             | 0.00       |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.31679  |       | 112.09243  | 0.00000   | 8.38788      |                | 111.71729            |            | 7.26  | 0.00        | 0.00            | 0             | 2,853.00   |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.36272  |       | 109.08543  | 0.00000   | 8.43749      |                | 108.70371            |            | 7.19  | 0.00        | 0.00            | 0             | 9,120.00   |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.39616  |       | 111.17715  | 0.00000   | 8.47495      |                | 110.78837            |            | 6.35  | 0.00        | 0.00            | 0             | 0.00       |
| R2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.42205  |       | 108.31107  | 0.00000   | 8.50523      |                | 107.91480            |            | 6.15  | 0.00        | 0.00            | 0             | 0.00       |
| R2033            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.46325  |       | 110.39087  | 0.00000   | 8.55134      |                | 109.98678            |            | 5.69  | 0.00        | 0.00            | 0             | 0.00       |
| R2033            | On 31/03/2033 | Price Contribution | 0.00   |           | 100.00   | 0000  | 0.00000    | 0.00000   | 100.00       | 0000           | 0.00000              |            | 0.00  | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.50136  |       | 106.20921  | 0.00000   | 8.57735      |                | 105.74865            |            | 8.88  | 0.00        | 6,372,552.60    | 60            | 12,732.00  |
| R2035            | On 06/08/2026 | Bond Future        | 7.70   | Call      | 0.29     | 0000  | 0.00029    | 0.00000   | 0.19         | 0000           | 0.00019              | 0.290      | 9.19  | 0.00        | 0.00            | 0             | 4,876.00   |
| R2035            | On 06/08/2026 | Bond Future        | 7.95   | Call      | 5.83     | 0000  | 0.00583    | 0.00000   | 3.59         | 0000           | 0.00359              | 5.830      | 8.86  | 0.01        | 0.00            | 0             | 4,876.00   |
| R2035            | On 06/08/2026 | Bond Future        | 8.34   | Put       | 1,196.65 | 0000  | 1.19665    | 0.00000   | 1,583.71     | 0000           | 1.58371              | 1,196.650  | 8.57  | (0.75)      | 0.00            | 0             | 4,876.00   |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 1,416.71 | 0000  | 1.41671    | 0.00000   | 1,094.07     | 0000           | 1.09407              | 1,416.710  | 8.84  | 0.81        | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 3,735.10 | 0000  | 3.73510    | 0.00000   | 3,284.78     | 0000           | 3.28478              | 3,735.100  | 9.59  | 0.99        | 0.00            | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 2.13     | 0000  | 0.00213    | 0.00000   | 7.64         | 0000           | 0.00764              | 2.130      | 9.76  | 0.00        | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 4,251.93 | 0000  | 4.25193    | 0.00000   | 3,796.46     | 0000           | 3.79646              | 4,251.930  | 9.78  | 1.00        | 0.00            | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 0.03     | 0000  | 0.00003    | 0.00000   | 0.19         | 0000           | 0.00019              | 0.030      | 10.71 | 0.00        | 0.00            | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 0.01     | 0000  | 0.00001    | 0.00000   | 0.09         | 0000           | 0.00009              | 0.010      | 10.90 | 0.00        | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 0.01     | 0000  | 0.00001    | 0.00000   | 0.08         | 0000           | 0.00008              | 0.010      | 10.92 | 0.00        | 0.00            | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000              |            | 11.84 | 0.00        | 0.00            | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000              |            | 12.04 | 0.00        | 0.00            | 0             | 250.00     |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.54786  |       | 103.63580  | 0.00000   | 8.62707      |                | 103.16706            |            | 8.57  | 0.00        | 0.00            | 0             | 101,093.00 |
| R2035            | On 05/11/2026 | Bond Future        | 7.97   | Call      | 624.00   | 0000  | 0.62400    | 0.00000   | 527.42       | 0000           | 0.52742              | 624.000    | 8.54  | 0.24        | 0.00            | 0             | 600.00     |
| R2035            | On 05/11/2026 | Bond Future        | 8.47   | Put       | 2,052.93 | 0000  | 2.05293    | 0.00000   | 2,320.72     | 0000           | 2.32072              | 2,052.930  | 8.35  | (0.53)      | 0.00            | 0             | 600.00     |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 2,690.04 | 0000  | 2.69004    | 0.00000   | 2,411.01     | 0000           | 2.41101              | 2,690.040  | 8.64  | 0.63        | 0.00            | 0             | 200.00     |
| R2035            | On 05/11/2026 | Bond Future        | 8.97   | Put       | 911.08   | 0000  | 0.91108    | 0.00000   | 1,065.41     | 0000           | 1.06541              | 911.080    | 8.86  | (0.29)      | 0.00            | 0             | 600.00     |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 530.27   | 0000  | 0.53027    | 0.00000   | 630.58       | 0000           | 0.63058              | 530.270    | 9.40  | (0.19)      | 0.00            | 0             | 200.00     |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 240.48   | 0000  | 0.24048    | 0.00000   | 291.26       | 0000           | 0.29126              | 240.480    | 10.33 | (0.09)      | 0.00            | 0             | 200.00     |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.58527  |       | 105.62260  | 0.00000   | 8.66797      |                | 105.14518            |            | 7.93  | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 04/02/2027 | Bond Future        | 7.70   | Call      | 710.76   | 0000  | 0.71076    | 0.00000   | 620.32       | 0000           | 0.62032              | 710.760    | 8.08  | 0.21        | 0.00            | 0             | 3,000.00   |
| R2035            | On 04/02/2027 | Bond Future        | 7.86   | Call      | 861.36   | 0000  | 0.86136    | 0.00000   | 753.23       | 0000           | 0.75323              | 861.360    | 7.83  | 0.25        | 0.00            | 0             | 500.00     |
| R2035            | On 04/02/2027 | Bond Future        | 8.20   | Call      | 1,371.88 | 0000  | 1.37188    | 0.00000   | 1,213.02     | 0000           | 1.21302              | 1,371.880  | 7.57  | 0.36        | 0.00            | 0             | 3,000.00   |
| R2035            | On 04/02/2027 | Bond Future        | 8.36   | Call      | 1,711.27 | 0000  | 1.71127    | 0.00000   | 1,523.84     | 0000           | 1.52384              | 1,711.270  | 7.53  | 0.42        | 0.00            | 0             | 500.00     |
| R2035            | On 04/02/2027 | Bond Future        | 8.43   | Call      | 1,876.31 | 0000  | 1.87631    | 0.00000   | 1,675.88     | 0000           | 1.67588              | 1,876.310  | 7.52  | 0.45        | 0.00            | 0             | 1,050.00   |
| R2035            | On 04/02/2027 | Bond Future        | 8.67   | Put       | 2,077.35 | 0000  | 2.07735    | 0.00000   | 2,308.65     | 0000           | 2.30865              | 2,077.350  | 7.61  | (0.46)      | 0.00            | 0             | 500.00     |
| R2035            | On 04/02/2027 | Bond Future        | 8.85   | Put       | 1,668.96 | 0000  | 1.66896    | 0.00000   | 1,867.43     | 0000           | 1.86743              | 1,668.960  | 7.77  | (0.39)      | 0.00            | 0             | 3,000.00   |
| R2035            | On 04/02/2027 | Bond Future        | 8.93   | Put       | 1,514.91 | 0000  | 1.51491    | 0.00000   | 1,699.67     | 0000           | 1.69967              | 1,514.910  | 7.85  | (0.36)      | 0.00            | 0             | 1,050.00   |

| Contract Details |               |                    | Strike | Call /Put | MTM      | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | ContractsTraded  | Open Interest |            |
|------------------|---------------|--------------------|--------|-----------|----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| R2035            | On 04/02/2027 | Bond Future        | 9.43   | Put       | 849.70   | 0000  | 0.84970    | 0.00000   | 965.19       | 0000           | 0.96519           | 849.700    | 8.56  | (0.22)      | 0.00             | 0             | 1,050.00   |
| R2035            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.61     | 215   | 103.18570  | 0.00000   | 8.69         | 850            | 102.69902         |            | 7.75  | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 06/05/2027 | Bond Future        | 7.86   | Call      | 1,186.90 | 0000  | 1.18690    | 0.00000   | 1,059.20     | 0000           | 1.05920           | 1,186.900  | 7.73  | 0.28        | 0.00             | 0             | 500.00     |
| R2035            | On 06/05/2027 | Bond Future        | 8.25   | Call      | 1,816.89 | 0000  | 1.81689    | 0.00000   | 1,636.58     | 0000           | 1.63658           | 1,816.890  | 7.47  | 0.39        | 0.00             | 0             | 500.00     |
| R2035            | On 06/05/2027 | Bond Future        | 8.36   | Call      | 2,053.00 | 0000  | 2.05300    | 0.00000   | 1,855.67     | 0000           | 1.85567           | 2,053.000  | 7.44  | 0.43        | 0.00             | 0             | 500.00     |
| R2035            | On 06/05/2027 | Bond Future        | 8.75   | Call      | 3,119.22 | 0000  | 3.11922    | 0.00000   | 2,859.11     | 0000           | 2.85911           | 3,119.220  | 7.53  | 0.56        | 0.00             | 0             | 500.00     |
| R2035            | On 06/05/2027 | Bond Future        | 8.78   | Put       | 2,275.68 | 0000  | 2.27568    | 0.00000   | 2,497.52     | 0000           | 2.49752           | 2,275.680  | 7.56  | (0.43)      | 0.00             | 0             | 500.00     |
| R2035            | On 06/05/2027 | Bond Future        | 9.27   | Put       | 1,412.20 | 0000  | 1.41220    | 0.00000   | 1,565.76     | 0000           | 1.56576           | 1,412.200  | 8.08  | (0.29)      | 0.00             | 0             | 500.00     |
| R2035            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.65     | 135   | 105.16777  | 0.00000   | 8.74         | 175            | 104.67155         |            | 7.26  | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 05/08/2027 | Bond Future        | 8.25   | Call      | 2,042.27 | 0000  | 2.04227    | 0.00000   | 1,854.96     | 0000           | 1.85496           | 2,042.270  | 7.08  | 0.40        | 0.00             | 0             | 500.00     |
| R2035            | On 05/08/2027 | Bond Future        | 8.75   | Call      | 3,277.15 | 0000  | 3.27715    | 0.00000   | 3,018.26     | 0000           | 3.01826           | 3,277.150  | 7.09  | 0.54        | 0.00             | 0             | 500.00     |
| R2035            | On 05/08/2027 | Bond Future        | 9.42   | Put       | 1,549.42 | 0000  | 1.54942    | 0.00000   | 1,702.43     | 0000           | 1.70243           | 1,549.420  | 7.69  | (0.29)      | 0.00             | 0             | 500.00     |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00   | 0000  | 0.00000    | 0.00000   | 100.00       | 0000           | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.79     | 673   | 98.26835   | 0.00000   | 8.86         | 771            | 97.79704          |            | 10.68 | 0.00        | 1,528,072,842.50 | 15,550        | 139,300.00 |
| R2037            | On 06/08/2026 | Bond Future        | 9.30   | Put       | 18.32    | 000   | 0.01832    | 0.00000   | 46.26        | 000            | 0.04626           | 18.320     | 11.29 | (0.03)      | 0.00             | 0             | 8,000.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 7,715.64 | 000   | 7.71564    | 0.00000   | 7,244.42     | 000            | 7.24442           | 7,715.640  | 13.21 | 1.00        | 0.00             | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 0.00     | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 15.05 | 0.00        | 0.00             | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 0.00     | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 15.86 | 0.00        | 0.00             | 0             | 2,541.00   |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.84     | 364   | 100.05177  | 0.00000   | 8.91         | 722            | 99.57207          |            | 10.32 | 0.00        | 1,455,453,098.19 | 14,547        | 214,242.00 |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 4,690.31 | 000   | 4.69031    | 0.00000   | 4,335.83     | 000            | 4.33583           | 4,690.310  | 10.71 | 0.77        | 0.00             | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 237.74   | 000   | 0.23774    | 0.00000   | 283.68       | 000            | 0.28368           | 237.740    | 12.36 | (0.08)      | 0.00             | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 95.96    | 000   | 0.09596    | 0.00000   | 116.35       | 000            | 0.11635           | 95.960     | 13.50 | (0.03)      | 0.00             | 0             | 4,490.00   |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.88     | 231   | 97.71164   | 0.00000   | 8.95         | 869            | 97.22295          |            | 9.66  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 04/02/2027 | Bond Future        | 8.44   | Call      | 1,459.48 | 000   | 1.45948    | 0.00000   | 1,303.89     | 000            | 1.30389           | 1,459.480  | 9.30  | 0.34        | 0.00             | 0             | 4,490.00   |
| R2037            | On 04/02/2027 | Bond Future        | 9.31   | Put       | 1,575.70 | 000   | 1.57570    | 0.00000   | 1,751.53     | 000            | 1.75153           | 1,575.700  | 9.76  | (0.33)      | 0.00             | 0             | 4,490.00   |
| R2037            | On 04/02/2027 | Bond Future        | 9.81   | Put       | 905.83   | 000   | 0.90583    | 0.00000   | 1,016.89     | 000            | 1.01689           | 905.830    | 10.66 | (0.21)      | 0.00             | 0             | 4,490.00   |
| R2037            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.92     | 095   | 99.62599   | 0.00000   | 9.00         | 029            | 99.12783          |            | 9.11  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.97     | 187   | 97.28019   | 0.00000   | 9.05         | 450            | 96.77223          |            | 8.97  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00   | 0000  | 0.00000    | 0.00000   | 100.00       | 0000           | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.92     | 771   | 117.87421  | 0.00000   | 9.00         | 376            | 117.28102         |            | 10.68 | 0.00        | 0.00             | 0             | 2,023.00   |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.98     | 192   | 114.53100  | 0.00000   | 9.06         | 081            | 113.92727         |            | 10.42 | 0.00        | 0.00             | 0             | 3,957.00   |
| R2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.02     | 789   | 116.72719  | 0.00000   | 9.10         | 977            | 116.11218         |            | 9.12  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.06     | 917   | 113.52850  | 0.00000   | 9.15         | 421            | 112.90155         |            | 9.09  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.12     | 139   | 115.70832  | 0.00000   | 9.20         | 984            | 115.06915         |            | 8.70  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 31/03/2038 | Price Contribution | 0.00   |           | 100.00   | 0000  | 0.00000    | 0.00000   | 100.00       | 0000           | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.02     | 768   | 109.90375  | 0.00000   | 9.10         | 371            | 109.31483         |            | 11.30 | 0.00        | 0.00             | 0             | 8,543.00   |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.08     | 186   | 106.92004  | 0.00000   | 9.16         | 056            | 106.32070         |            | 11.47 | 0.00        | 855,360.32       | 8             | 6,804.00   |
| R2039            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.12     | 835   | 108.97020  | 0.00000   | 9.20         | 986            | 108.35963         |            | 10.29 | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.17     | 044   | 106.12393  | 0.00000   | 9.25         | 490            | 105.50154         |            | 10.21 | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 06/05/2027 | Bond Future        | 8.94   | Call      | 2,895.33 | 000   | 2.89533    | 0.00000   | 2,634.13     | 000            | 2.63413           | 2,895.330  | 9.85  | 0.44        | 0.00             | 0             | 250.00     |
| R2039            | On 06/05/2027 | Bond Future        | 9.64   | Put       | 2,353.02 | 000   | 2.35302    | 0.00000   | 2,581.12     | 000            | 2.58112           | 2,353.020  | 10.42 | (0.34)      | 0.00             | 0             | 250.00     |
| R2039            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.22     | 274   | 108.16175  | 0.00000   | 9.31         | 039            | 107.52716         |            | 9.67  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 05/08/2027 | Bond Future        | 8.82   | Call      | 2,869.98 | 000   | 2.86998    | 0.00000   | 2,624.64     | 000            | 2.62464           | 2,869.980  | 9.49  | 0.41        | 0.00             | 0             | 910.00     |
| R2039            | On 05/08/2027 | Bond Future        | 8.90   | Call      | 3,082.17 | 000   | 3.08217    | 0.00000   | 2,823.27     | 000            | 2.82327           | 3,082.170  | 9.45  | 0.43        | 0.00             | 0             | 180.00     |
| R2039            | On 05/08/2027 | Bond Future        | 9.53   | Put       | 3,179.96 | 000   | 3.17996    | 0.00000   | 3,445.40     | 000            | 3.44540           | 3,179.960  | 9.71  | (0.40)      | 0.00             | 0             | 910.00     |
| R2039            | On 05/08/2027 | Bond Future        | 9.68   | Put       | 2,815.86 | 000   | 2.81586    | 0.00000   | 3,057.55     | 000            | 3.05755           | 2,815.860  | 9.89  | (0.36)      | 0.00             | 0             | 180.00     |

| 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 |
|------------------|---------------|--------------------|--------|-----------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|-----------------|---------------|
| R2039            | On 31/03/2039 | 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          |
| R2040            | On 06/10/2015 | 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          |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.11223     | 99.42671  | 0.00000    | 9.19829     | 98.77373     |                |                   | 12.73      | 0.00  | 0.00           | 0               | 53,437.00     |
| R2040            | On 06/08/2026 | Bond Future        | 9.20   | Put       | 468.75000   | 0.46875   | 0.00000    | 787.27000   | 0.78727      | 468.750        | 12.17             | (0.36)     | 0.00  | 0.00           | 0               | 13,500.00     |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.16349     | 101.23114 | 0.00000    | 9.25239     | 100.56650    |                |                   | 11.86      | 0.00  | 0.00           | 0               | 27,181.00     |
| R2040            | On 05/11/2026 | Bond Future        | 8.85   | Call      | 1,425.84000 | 1.42584   | 0.00000    | 1,211.62000 | 1.21162      | 1,425.840      | 11.40             | 0.36       | 0.00  | 0.00           | 0               | 14,000.00     |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 6,150.27000 | 6.15027   | 0.00000    | 5,635.57000 | 5.63557      | 6,150.270      | 12.73             | 0.80       | 0.00  | 0.00           | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 253.14000   | 0.25314   | 0.00000    | 310.65000   | 0.31065      | 253.140        | 14.60             | (0.07)     | 0.00  | 0.00           | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 112.45000   | 0.11245   | 0.00000    | 139.81000   | 0.13981      | 112.450        | 16.03             | (0.03)     | 0.00  | 0.00           | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.20793     | 98.66307  | 0.00000    | 9.29985     | 97.98600     |                |                   | 11.16      | 0.00  | 0.00           | 0               | 54,058.00     |
| R2040            | On 04/02/2027 | Bond Future        | 8.78   | Call      | 1,787.75000 | 1.78775   | 0.00000    | 1,565.42000 | 1.56542      | 1,787.750      | 10.87             | 0.36       | 0.00  | 0.00           | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 9.67   | Put       | 1,809.86000 | 1.80986   | 0.00000    | 2,047.32000 | 2.04732      | 1,809.860      | 11.46             | (0.32)     | 0.00  | 0.00           | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 10.17  | Put       | 1,064.22000 | 1.06422   | 0.00000    | 1,216.19000 | 1.21619      | 1,064.220      | 12.53             | (0.20)     | 0.00  | 0.00           | 0               | 2,300.00      |
| R2040            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.25239     | 100.59619 | 0.00000    | 9.34749     | 99.90587     |                |                   | 10.60      | 0.00  | 0.00           | 0               | 0.00          |
| R2040            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.30801     | 98.01834  | 0.00000    | 9.40659     | 97.31460     |                |                   | 10.84      | 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  | 0.00           | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.20269     | 111.25160 | 0.00000    | 9.28371     | 110.55316    |                |                   | 12.80      | 0.00  | 0.00           | 0               | 4,560.00      |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.25712     | 108.16637 | 0.00000    | 9.34078     | 107.45549    |                |                   | 12.54      | 0.00  | 37,966,395.87  | 351             | 3,700.00      |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.30458     | 110.24044 | 0.00000    | 9.39099     | 109.51620    |                |                   | 11.30      | 0.00  | 0.00           | 0               | 0.00          |
| R2042            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.34802     | 107.29302 | 0.00000    | 9.43730     | 106.55470    |                |                   | 11.64      | 0.00  | 0.00           | 0               | 0.00          |
| R2042            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.40064     | 109.35315 | 0.00000    | 9.49300     | 108.60042    |                |                   | 11.04      | 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  | 0.00           | 0               | 0.00          |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.22179     | 96.22262  | 0.00000    | 9.30275     | 95.55127     |                |                   | 14.23      | 0.00  | 255,759,723.96 | 2,658           | 27,960.00     |
| R2044            | On 06/08/2026 | Bond Future        | 9.00   | Put       | 2,083.16000 | 2.08316   | 0.00000    | 2,677.94000 | 2.67794      | 2,083.160      | 13.61             | (0.81)     | 0.00  | 0.00           | 0               | 7,000.00      |
| R2044            | On 06/08/2026 | Bond Future        | 9.25   | Put       | 716.32000   | 0.71632   | 0.00000    | 1,105.84000 | 1.10584      | 716.320        | 13.76             | (0.45)     | 0.00  | 0.00           | 0               | 7,000.00      |
| R2044            | On 06/08/2026 | Bond Future        | 9.75   | Put       | 22.67000    | 0.02267   | 0.00000    | 61.12000    | 0.06112      | 22.670         | 14.94             | (0.03)     | 0.00  | 0.00           | 0               | 14,500.00     |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.27005     | 97.96885  | 0.00000    | 9.35342     | 97.28552     |                |                   | 13.35      | 0.00  | 130,200,601.65 | 1,329           | 124,598.00    |
| R2044            | On 05/11/2026 | Bond Future        | 9.50   | Put       | 1,872.80000 | 1.87280   | 0.00000    | 2,157.56000 | 2.15756      | 1,872.800      | 13.35             | (0.38)     | 0.00  | 0.00           | 0               | 15,000.00     |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.31218     | 95.46352  | 0.00000    | 9.39810     | 94.76733     |                |                   | 12.62      | 0.00  | 0.00           | 0               | 0.00          |
| R2044            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.35414     | 97.33392  | 0.00000    | 9.44270     | 96.62424     |                |                   | 12.43      | 0.00  | 0.00           | 0               | 0.00          |
| R2044            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.40572     | 94.81866  | 0.00000    | 9.49718     | 94.09515     |                |                   | 12.36      | 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  | 0.00           | 0               | 0.00          |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.18138     | 99.89446  | 0.00000    | 9.26727     | 99.12458     |                |                   | 14.80      | 0.00  | 152,339,051.50 | 1,525           | 61,671.00     |
| R2048            | On 06/08/2026 | Bond Future        | 9.00   | Put       | 1,953.34000 | 1.95334   | 0.00000    | 2,609.42000 | 2.60942      | 1,953.340      | 14.08             | (0.77)     | 0.00  | 0.00           | 0               | 1,762.00      |
| R2048            | On 06/08/2026 | Bond Future        | 9.20   | Put       | 808.50000   | 0.80850   | 0.00000    | 1,266.14000 | 1.26614      | 808.500        | 14.23             | (0.47)     | 0.00  | 0.00           | 0               | 100.00        |
| R2048            | On 06/08/2026 | Bond Future        | 10.00  | Put       | 1.90000     | 0.00190   | 0.00000    | 7.75000     | 0.00775      | 1.900          | 16.42             | 0.00       | 0.00  | 0.00           | 0               | 1,762.00      |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.22810     | 97.26985  | 0.00000    | 9.31645     | 96.48615     |                |                   | 14.53      | 0.00  | 370,306,318.95 | 3,807           | 283,482.00    |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.26942     | 99.13459  | 0.00000    | 9.36034     | 98.33616     |                |                   | 13.14      | 0.00  | 0.00           | 0               | 0.00          |
| R2048            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.30372     | 96.63412  | 0.00000    | 9.39722     | 95.82010     |                |                   | 13.16      | 0.00  | 0.00           | 0               | 260.00        |
| R2048            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.34576     | 98.49028  | 0.00000    | 9.44205     | 97.66046     |                |                   | 12.92      | 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  | 0.00           | 0               | 0.00          |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.11112     | 129.25047 | 0.00000    | 9.19196     | 128.28298    |                |                   | 15.32      | 0.00  | 39,292,142.88  | 304             | 4,383.00      |
| R2053            | On 06/08/2026 | Bond Future        | 8.10   | Call      | 0.06000     | 0.00006   | 0.00000    | 0.05000     | 0.00005      | 0.060          | 16.42             | 0.00       | 0.00  | 0.00           | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.10   | Call      | 1,110.75000 | 1.11075   | 0.00000    | 762.12000   | 0.76212      | 1,110.750      | 14.52             | 0.49       | 0.00  | 0.00           | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.10   | Put       | 1,244.83000 | 1.24483   | 0.00000    | 1,863.69000 | 1.86369      | 1,244.830      | 14.52             | (0.51)     | 0.00  | 0.00           | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.60   | Put       | 41.78000    | 0.04178   | 0.00000    | 109.47000   | 0.10947      | 41.780         | 15.65             | (0.03)     | 0.00  | 0.00           | 0               | 530.00        |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.15406     | 125.73572 | 0.00000    | 9.23720     | 124.75080    |                |                   | 15.02      | 0.00  | 38,223,658.88  | 304             | 56,094.00     |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.19070     | 128.14669 | 0.00000    | 9.27618     | 127.14328    |                |                   | 13.58      | 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 |
|-------------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------------------|-------------|----------------|-----------------|---------------|
| R2053                   | On 06/05/2027 | Bond Future        | 0.00   |           | 9.22356     |       | 124.79336  | 0.00000   | 9.31146      | 123.77041      |                   |            | 13.59             | 0.00        | 0.00           | 0               | 0.00          |
| R2053                   | On 05/08/2027 | Bond Future        | 0.00   |           | 9.26346     |       | 127.18965  | 0.00000   | 9.35394      | 126.14685      |                   |            | 12.98             | 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   |           | 8.64636     |       | 86.82200   | 0.00000   | 8.72228      | 86.38348       |                   |            | 10.85             | 0.00        | 228,515,504.00 | 2,632           | 3,639.00      |
| R209                    | On 05/11/2026 | Bond Future        | 0.00   |           | 8.69037     |       | 85.24692   | 0.00000   | 8.76909      | 84.80051       |                   |            | 10.39             | 0.00        | 36,570,928.68  | 429             | 44,724.00     |
| R209                    | On 04/02/2027 | Bond Future        | 0.00   |           | 8.72574     |       | 86.88139   | 0.00000   | 8.80740      | 86.42669       |                   |            | 9.33              | 0.00        | 0.00           | 0               | 0.00          |
| R209                    | On 04/02/2027 | Bond Future        | 8.03   | Call      | 888.90000   |       | 0.88890    | 0.00000   | 780.47000    | 0.78047        | 888.900           |            | 9.25              | 0.26        | 0.00           | 0               | 3,237.00      |
| R209                    | On 04/02/2027 | Bond Future        | 8.96   | Put       | 1,720.23000 |       | 1.72023    | 0.00000   | 1,914.25000  | 1.91425        | 1,720.230         |            | 9.29              | (0.40)      | 0.00           | 0               | 3,237.00      |
| R209                    | On 06/05/2027 | Bond Future        | 0.00   |           | 8.75596     |       | 85.43074   | 0.00000   | 8.84075      | 84.96726       |                   |            | 9.13              | 0.00        | 0.00           | 0               | 0.00          |
| R209                    | On 06/05/2027 | Bond Future        | 8.25   | Call      | 1,550.35000 |       | 1.55035    | 0.00000   | 1,396.26000  | 1.39626        | 1,550.350         |            | 8.99              | 0.35        | 0.00           | 0               | 4,620.00      |
| R209                    | On 06/05/2027 | Bond Future        | 9.32   | Put       | 1,557.41000 |       | 1.55741    | 0.00000   | 1,715.31000  | 1.71531        | 1,557.410         |            | 9.57              | (0.32)      | 0.00           | 0               | 4,620.00      |
| R209                    | On 05/08/2027 | Bond Future        | 0.00   |           | 8.79668     |       | 87.07170   | 0.00000   | 8.88488      | 86.59911       |                   |            | 8.87              | 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   |           | 270.38309   |       | 270.38309  | 0.00000   | 270.27040    | 270.27040      |                   |            | 0.00              | 0.00        | 0.00           | 0               | 284.00        |
| R210                    | On 05/11/2026 | Bond Future        | 0.00   |           | 271.76118   |       | 271.76118  | 0.00000   | 271.64694    | 271.64694      |                   |            | 0.00              | 0.00        | 0.00           | 0               | 147.00        |
| R210                    | On 04/02/2027 | Bond Future        | 0.00   |           | 277.03573   |       | 277.03573  | 0.00000   | 276.91989    | 276.91989      |                   |            | 0.00              | 0.00        | 0.00           | 0               | 300.00        |
| R210                    | On 06/05/2027 | Bond Future        | 0.00   |           | 278.85205   |       | 278.85205  | 0.00000   | 278.73241    | 278.73241      |                   |            | 0.00              | 0.00        | 0.00           | 0               | 0.00          |
| R210                    | On 05/08/2027 | Bond Future        | 0.00   |           | 284.27432   |       | 284.27432  | 0.00000   | 284.15176    | 284.15176      |                   |            | 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   |           | 8.05609     |       | 99.17358   | 0.00000   | 8.13230      | 98.89529       |                   |            | 5.44              | 0.00        | 1,983,471.60   | 20              | 18,951.00     |
| R213                    | On 05/11/2026 | Bond Future        | 0.00   |           | 8.10057     |       | 97.42337   | 0.00000   | 8.18186      | 97.14023       |                   |            | 5.40              | 0.00        | 500,756,121.80 | 5,140           | 19,579.00     |
| R213                    | On 04/02/2027 | Bond Future        | 0.00   |           | 8.12969     |       | 99.29105   | 0.00000   | 8.21681      | 99.00272       |                   |            | 4.71              | 0.00        | 0.00           | 0               | 33,457.00     |
| R213                    | On 06/05/2027 | Bond Future        | 0.00   |           | 8.14144     |       | 97.68197   | 0.00000   | 8.23504      | 97.38810       |                   |            | 4.46              | 0.00        | 0.00           | 0               | 0.00          |
| R213                    | On 06/05/2027 | Bond Future        | 8.13   | Call      | 1,445.57000 |       | 1.44557    | 0.00000   | 1,304.85000  | 1.30485        | 1,445.570         |            | 4.27              | 0.50        | 0.00           | 0               | 2,830.00      |
| R213                    | On 06/05/2027 | Bond Future        | 9.25   | Put       | 525.89000   |       | 0.52589    | 0.00000   | 592.19000    | 0.59219        | 525.890           |            | 5.11              | (0.21)      | 0.00           | 0               | 2,830.00      |
| R213                    | On 05/08/2027 | Bond Future        | 0.00   |           | 8.17231     |       | 99.55871   | 0.00000   | 8.27355      | 99.25899       |                   |            | 4.05              | 0.00        | 0.00           | 0               | 0.00          |
| R213                    | On 05/08/2027 | Bond Future        | 7.95   | Call      | 1,262.07000 |       | 1.26207    | 0.00000   | 1,136.43000  | 1.13643        | 1,262.070         |            | 3.90              | 0.44        | 0.00           | 0               | 1,200.00      |
| R213                    | On 05/08/2027 | Bond Future        | 8.58   | Put       | 1,104.90000 |       | 1.10490    | 0.00000   | 1,224.19000  | 1.22419        | 1,104.900         |            | 4.10              | (0.38)      | 0.00           | 0               | 1,200.00      |
| 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   |           | 9.15187     |       | 81.81116   | 0.00000   | 9.23280      | 81.26773       |                   |            | 13.79             | 0.00        | 101,854,894.20 | 1,245           | 9,850.00      |
| R214                    | On 05/11/2026 | Bond Future        | 0.00   |           | 9.20247     |       | 79.99940   | 0.00000   | 9.28584      | 79.44630       |                   |            | 13.41             | 0.00        | 0.00           | 0               | 23,868.00     |
| R214                    | On 04/02/2027 | Bond Future        | 0.00   |           | 9.24732     |       | 81.53309   | 0.00000   | 9.33328      | 80.96958       |                   |            | 12.10             | 0.00        | 0.00           | 0               | 0.00          |
| R214                    | On 06/05/2027 | Bond Future        | 0.00   |           | 9.28477     |       | 79.83005   | 0.00000   | 9.37335      | 79.25559       |                   |            | 12.02             | 0.00        | 0.00           | 0               | 0.00          |
| R214                    | On 05/08/2027 | Bond Future        | 0.00   |           | 9.33100     |       | 81.36359   | 0.00000   | 9.42242      | 80.77798       |                   |            | 11.77             | 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 : |               |                    |        |           |             |       |            |           |              |                |                   |            | 19,999,229,533.57 |             |                | 95,466          | 2,108,740.00  |
| Grand Total:            |               |                    |        |           |             |       |            |           |              |                |                   |            | 19,999,229,533.57 |             |                | 95,466          | 2,108,740.00  |