

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2026

| 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   |           | 1,303.88100 |       | 1,303.88100 | 0.00000   | 1,297.80900  | 1,297.80900    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,327.71200 |       | 1,327.71200 | 0.00000   | 1,321.53300  | 1,321.53300    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL37             | On 04/02/2027 | Index Future       | 0.00   |           | 1,352.45400 |       | 1,352.45400 | 0.00000   | 1,346.16000  | 1,346.16000    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL37             | On 06/05/2027 | Index Future       | 0.00   |           | 1,378.91700 |       | 1,378.91700 | 0.00000   | 1,372.50200  | 1,372.50200    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL37             | On 05/08/2027 | Index Future       | 0.00   |           | 1,404.98700 |       | 1,404.98700 | 0.00000   | 1,398.44800  | 1,398.44800    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,698.70600 |       | 1,698.70600 | 0.00000   | 1,684.10700  | 1,684.10700    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,729.75500 |       | 1,729.75500 | 0.00000   | 1,714.89200  | 1,714.89200    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL7T             | On 04/02/2027 | Index Future       | 0.00   |           | 1,761.98800 |       | 1,761.98800 | 0.00000   | 1,746.84900  | 1,746.84900    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL7T             | On 06/05/2027 | Index Future       | 0.00   |           | 1,796.46500 |       | 1,796.46500 | 0.00000   | 1,781.03300  | 1,781.03300    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| AL7T             | On 05/08/2027 | Index Future       | 0.00   |           | 1,830.42800 |       | 1,830.42800 | 0.00000   | 1,814.70200  | 1,814.70200    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,432.46100 |       | 1,432.46100 | 0.00000   | 1,420.80400  | 1,420.80400    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,458.64300 |       | 1,458.64300 | 0.00000   | 1,446.77600  | 1,446.77600    |                   | 0.00       |       | 0.00                | 0               | 75.00         |
| ALBI             | On 04/02/2027 | Index Future       | 0.00   |           | 1,485.82400 |       | 1,485.82400 | 0.00000   | 1,473.73700  | 1,473.73700    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ALBI             | On 06/05/2027 | Index Future       | 0.00   |           | 1,514.89700 |       | 1,514.89700 | 0.00000   | 1,502.57600  | 1,502.57600    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ALBI             | On 05/08/2027 | Index Future       | 0.00   |           | 1,543.53700 |       | 1,543.53700 | 0.00000   | 1,530.98000  | 1,530.98000    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.79348     |       | 96.32499    | 0.00000   | 8.92458      | 95.67559       |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.85479     |       | 94.29781    | 0.00000   | 8.99211      | 93.63672       |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES33             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.91787     |       | 96.07768    | 0.00000   | 9.06209      | 95.40411       |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES33             | On 06/05/2027 | Bond Future        | 0.00   |           | 8.96180     |       | 94.18483    | 0.00000   | 9.11329      | 93.49808       |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES33             | On 05/08/2027 | Bond Future        | 0.00   |           | 9.02259     |       | 96.00337    | 0.00000   | 9.18215      | 95.30316       |                   | 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               | 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               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.40329     |       | 95.17122    | 0.00000   | 9.53422      | 94.17300       |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.45972     |       | 92.65180    | 0.00000   | 9.59486      | 91.63544       |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES42             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.51527     |       | 94.40057    | 0.00000   | 9.65479      | 93.36506       |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES42             | On 06/05/2027 | Bond Future        | 0.00   |           | 9.56178     |       | 92.00597    | 0.00000   | 9.70586      | 90.95010       |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| ES42             | On 05/08/2027 | Bond Future        | 0.00   |           | 9.61784     |       | 93.78152    | 0.00000   | 9.76672      | 92.70510       |                   | 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               | 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               | 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               | 0.00          |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,405.69600 |       | 1,405.69600 | 0.00000   | 1,393.97100  | 1,393.97100    |                   | 0.00       |       | 0.00 871,531,520.00 | 62              | 43.00         |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,431.38800 |       | 1,431.38800 | 0.00000   | 1,419.45200  | 1,419.45200    |                   | 0.00       |       | 0.00                | 0               | 664.00        |
| GOVI             | On 04/02/2027 | GOVI               | 0.00   |           | 1,458.06200 |       | 1,458.06200 | 0.00000   | 1,445.90400  | 1,445.90400    |                   | 0.00       |       | 0.00 874,837,200.00 | 60              | 60.00         |
| GOVI             | On 06/05/2027 | GOVI               | 0.00   |           | 1,486.59200 |       | 1,486.59200 | 0.00000   | 1,474.19900  | 1,474.19900    |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| GOVI             | On 05/08/2027 | GOVI               | 0.00   |           | 1,514.69600 |       | 1,514.69600 | 0.00000   | 1,502.06700  | 1,502.06700    |                   | 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               | 0.00          |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 152.39900   |       | 152.39900   | 0.00000   | 152.36289    | 152.36289      |                   | 0.00       |       | 0.00 30,479,800.00  | 200             | 3,726.00      |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 153.68305   |       | 153.68305   | 0.00000   | 153.64658    | 153.64658      |                   | 0.00       |       | 0.00 38,881,811.65  | 253             | 13,269.00     |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 156.58378   |       | 156.58378   | 0.00000   | 156.54664    | 156.54664      |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| I2029            | On 06/05/2027 | Bond Future        | 0.00   |           | 158.14328   |       | 158.14328   | 0.00000   | 158.10571    | 158.10571      |                   | 0.00       |       | 0.00                | 0               | 0.00          |
| I2029            | On 05/08/2027 | Bond Future        | 0.00   |           | 161.19900   |       | 161.19900   | 0.00000   | 161.16042    | 161.16042      |                   | 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               | 0.00          |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 117.37769   |       | 117.37769   | 0.00000   | 117.36395    | 117.36395      |                   | 2.29       |       | 0.00 123,363,952.19 | 1,051           | 4,380.00      |

| 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 |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|----------------------|------------|-------|---------------|--|-----------------|---------------|
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 119.52910 |       | 119.52910  | 0.00000   | 119.51536    | 119.51536      |                      | 2.11       | 0.00  | 0.00          |  | 0               | 16,323.00     |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 119.27462 |       | 119.27462  | 0.00000   | 119.26025    | 119.26025      |                      | 1.99       | 0.00  | 81,226,016.22 |  | 681             | 681.00        |
| I2031            | On 06/05/2027 | Bond Future        | 0.00   |           | 121.63731 |       | 121.63731  | 0.00000   | 121.62290    | 121.62290      |                      | 1.80       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2031            | On 05/08/2027 | Bond Future        | 0.00   |           | 121.41755 |       | 121.41755  | 0.00000   | 121.40326    | 121.40326      |                      | 1.70       | 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   |           | 148.33854 |       | 148.33854  | 0.00000   | 147.61007    | 147.61007      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 7,610.00      |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.45088 |       | 149.45088  | 0.00000   | 148.70937    | 148.70937      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 15,149.00     |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 152.27179 |       | 152.27179  | 0.00000   | 151.51624    | 151.51624      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 153.63972 |       | 153.63972  | 0.00000   | 152.86935    | 152.86935      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2033            | On 05/08/2027 | Bond Future        | 0.00   |           | 156.60852 |       | 156.60852  | 0.00000   | 155.82297    | 155.82297      |                      | 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   |           | 162.33955 |       | 162.33955  | 0.00000   | 161.68351    | 161.68351      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 1,596.00      |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 165.31503 |       | 165.31503  | 0.00000   | 164.64742    | 164.64742      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 4,119.00      |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 166.15600 |       | 166.15600  | 0.00000   | 165.47546    | 165.47546      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 169.44697 |       | 169.44697  | 0.00000   | 168.75321    | 168.75321      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2038            | On 05/08/2027 | Bond Future        | 0.00   |           | 170.38802 |       | 170.38802  | 0.00000   | 169.68104    | 169.68104      |                      | 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   |           | 124.23202 |       | 124.23202  | 0.00000   | 124.21597    | 124.21597      |                      | 6.97       | 0.00  | 0.00          |  | 0               | 3,116.00      |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 126.50911 |       | 126.50911  | 0.00000   | 126.49305    | 126.49305      |                      | 6.60       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 125.93950 |       | 125.93950  | 0.00000   | 125.92276    | 125.92276      |                      | 6.39       | 0.00  | 0.00          |  | 0               | 3,116.00      |
| I2043            | On 06/05/2027 | Bond Future        | 0.00   |           | 128.43434 |       | 128.43434  | 0.00000   | 128.41742    | 128.41742      |                      | 6.06       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2043            | On 05/08/2027 | Bond Future        | 0.00   |           | 127.88840 |       | 127.88840  | 0.00000   | 127.87166    | 127.87166      |                      | 5.97       | 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   |           | 144.56662 |       | 144.56662  | 0.00000   | 144.12991    | 144.12991      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 4,329.00      |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 144.84469 |       | 144.84469  | 0.00000   | 144.40049    | 144.40049      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 18,563.00     |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 147.57873 |       | 147.57873  | 0.00000   | 147.12588    | 147.12588      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2046            | On 06/05/2027 | Bond Future        | 0.00   |           | 148.07939 |       | 148.07939  | 0.00000   | 147.61807    | 147.61807      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2046            | On 05/08/2027 | Bond Future        | 0.00   |           | 150.93999 |       | 150.93999  | 0.00000   | 150.46942    | 150.46942      |                      | 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   |           | 146.31886 |       | 146.31886  | 0.00000   | 145.31955    | 145.31955      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 1,955.00      |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.00096 |       | 149.00096  | 0.00000   | 147.98340    | 147.98340      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 18,702.00     |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 149.27570 |       | 149.27570  | 0.00000   | 148.23860    | 148.23860      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2050            | On 06/05/2027 | Bond Future        | 0.00   |           | 152.23224 |       | 152.23224  | 0.00000   | 151.17517    | 151.17517      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2050            | On 05/08/2027 | Bond Future        | 0.00   |           | 152.57593 |       | 152.57593  | 0.00000   | 151.49900    | 151.49900      |                      | 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   |           | 133.01409 |       | 133.01409  | 0.00000   | 132.99756    | 132.99756      |                      | 10.08      | 0.00  | 0.00          |  | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 135.45227 |       | 135.45227  | 0.00000   | 135.43554    | 135.43554      |                      | 9.56       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 135.05157 |       | 135.05157  | 0.00000   | 135.03394    | 135.03394      |                      | 9.28       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2058            | On 06/05/2027 | Bond Future        | 0.00   |           | 137.72663 |       | 137.72663  | 0.00000   | 137.70921    | 137.70921      |                      | 8.85       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2058            | On 05/08/2027 | Bond Future        | 0.00   |           | 137.36032 |       | 137.36032  | 0.00000   | 137.34300    | 137.34300      |                      | 8.74       | 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   |           | 454.91600 |       | 454.91600  | 0.00000   | 453.34100    | 453.34100      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 463.34400 |       | 463.34400  | 0.00000   | 461.74100    | 461.74100      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 258.00        |
| IGOV             | On 04/02/2027 | Index Future       | 0.00   |           | 472.09000 |       | 472.09000  | 0.00000   | 470.45600    | 470.45600      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| IGOV             | On 06/05/2027 | Index Future       | 0.00   |           | 481.43600 |       | 481.43600  | 0.00000   | 479.77100    | 479.77100      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| IGOV             | On 05/08/2027 | Index Future       | 0.00   |           | 490.64500 |       | 490.64500  | 0.00000   | 488.94700    | 488.94700      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap | 0.00   |           | 77.27000  |       | 77.27000   | 0.00000   | 77.27000     | 77.27000       |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |

| 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 21/12/2026 | Interest Rate Swap | 0.00   |           | 81.30000    |       | 81.30000   | 0.00000   | 81.30000     | 81.30000       |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap | 0.00   |           | 79.80000    |       | 79.80000   | 0.00000   | 79.80000     | 79.80000       |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap | 0.00   |           | 81.86000    |       | 81.86000   | 0.00000   | 81.86000     | 81.86000       |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap | 0.00   |           | 87.61000    |       | 87.61000   | 0.00000   | 87.61000     | 87.61000       |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap | 0.00   |           | 87.94000    |       | 87.94000   | 0.00000   | 87.94000     | 87.94000       |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap | 0.00   |           | 80.89000    |       | 80.89000   | 0.00000   | 80.89000     | 80.89000       |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap | 0.00   |           | 88.68000    |       | 88.68000   | 0.00000   | 88.68000     | 88.68000       |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap | 0.00   |           | 92.02000    |       | 92.02000   | 0.00000   | 92.02000     | 92.02000       |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future        | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap | 0.00   |           | 8.68300     |       | 8.68300    | 0.00000   | 8.68300      | 8.68300        |                   | 15.00      |       | 0.00        | 0.00           | 0               | 0.00          |
| R186             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.57000     |       | 102.10931  | 0.00000   | 8.57000      | 102.10931      |                   |            | 0.29  | 0.00        | 0.00           | 0               | 0.00          |
| R186             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.12000     |       | 104.29868  | 0.00000   | 8.12000      | 104.29868      |                   |            | 0.11  | 0.00        | 0.00           | 0               | 0.00          |
| R186             | On 21/12/2026 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R187             | On 06/08/2026 | Bond Future        | 0.00   |           | 7.15437     |       | 100.90893  | 0.00000   | 7.17412      | 100.90195      |                   |            | 0.37  | 0.00        | 0.00           | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future        | 0.00   |           | 6.64063     |       | 102.73367  | 0.00000   | 6.70078      | 102.72678      |                   |            | 0.13  | 0.00        | 0.00           | 0               | 0.00          |
| R187             | On 21/12/2026 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R188             | On 06/08/2026 | Bond Future        | 0.00   |           | 7.36096     |       | 104.65914  | 0.00000   | 7.38141      | 104.63462      |                   |            | 1.38  | 0.00        | 0.00           | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.34641     |       | 105.92949  | 0.00000   | 7.37149      | 105.90330      |                   |            | 1.20  | 0.00        | 0.00           | 0               | 0.00          |
| R188             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.28687     |       | 104.06377  | 0.00000   | 7.31955      | 104.03628      |                   |            | 0.91  | 0.00        | 0.00           | 0               | 0.00          |
| R188             | On 06/05/2027 | Bond Future        | 0.00   |           | 7.02217     |       | 106.10189  | 0.00000   | 7.06832      | 106.07407      |                   |            | 0.62  | 0.00        | 0.00           | 0               | 0.00          |
| R188             | On 05/08/2027 | Bond Future        | 0.00   |           | 6.53365     |       | 102.82050  | 0.00000   | 6.61222      | 102.79196      |                   |            | 0.38  | 0.00        | 0.00           | 0               | 0.00          |
| R188             | On 21/12/2027 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R202             | On 06/08/2026 | Bond Future        | 0.00   |           | 303.04118   |       | 303.04118  | 0.00000   | 302.04179    | 302.04179      |                   |            | 0.00  | 0.00        | 155,460,125.34 | 513             | 220.00        |
| R202             | On 05/11/2026 | Bond Future        | 0.00   |           | 308.59555   |       | 308.59555  | 0.00000   | 307.57875    | 307.57875      |                   |            | 0.00  | 0.00        | 0.00           | 0               | 732.00        |
| R202             | On 04/02/2027 | Bond Future        | 0.00   |           | 308.81109   |       | 308.81109  | 0.00000   | 307.77411    | 307.77411      |                   |            | 0.00  | 0.00        | 158,420,089.17 | 513             | 513.00        |
| R202             | On 06/05/2027 | Bond Future        | 0.00   |           | 314.92733   |       | 314.92733  | 0.00000   | 313.87043    | 313.87043      |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R202             | On 05/08/2027 | Bond Future        | 0.00   |           | 315.27232   |       | 315.27232  | 0.00000   | 314.19616    | 314.19616      |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R202             | On 07/12/2033 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R2030            | On 06/08/2026 | Bond Future        | 0.00   |           | 7.68163     |       | 101.20954  | 0.00000   | 7.79756      | 100.86107      |                   |            | 4.25  | 0.00        | 98,173,253.80  | 970             | 23,558.00     |
| R2030            | On 06/08/2026 | Bond Future        | 7.21   | Call      | 0.00000     |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 3.88  | 0.00        | 0.00           | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future        | 7.71   | Call      | 166.29000   |       | 0.16629    | 0.00000   | 49.99000     | 0.04999        | 166.290           |            | 3.97  | 0.61        | 4,799,017.86   | 1,000           | 0.00          |
| R2030            | On 06/08/2026 | Bond Future        | 8.06   | Put       | 0.02000     |       | 0.00002    | 0.00000   | 3.43000      | 0.00343        | 0.020             |            | 4.32  | 0.00        | 0.00           | 0               | 1,000.00      |
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.70035     |       | 103.03976  | 0.00000   | 7.82620      | 102.68517      |                   |            | 3.90  | 0.00        | 99,948,567.20  | 970             | 152,800.00    |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.71034     |       | 100.95252  | 0.00000   | 7.84814      | 100.59136      |                   |            | 3.48  | 0.00        | 0.00           | 0               | 22,723.00     |
| R2030            | On 06/05/2027 | Bond Future        | 0.00   |           | 7.69431     |       | 102.92974  | 0.00000   | 7.84615      | 102.56172      |                   |            | 3.12  | 0.00        | 0.00           | 0               | 0.00          |
| R2030            | On 05/08/2027 | Bond Future        | 0.00   |           | 7.70576     |       | 100.88542  | 0.00000   | 7.87515      | 100.51019      |                   |            | 2.99  | 0.00        | 0.00           | 0               | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.01225     |       | 104.06577  | 0.00000   | 8.13817      | 103.50175      |                   |            | 6.54  | 0.00        | 170,147,533.95 | 1,635           | 33,512.00     |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.04699     |       | 101.78862  | 0.00000   | 8.18009      | 101.21463      |                   |            | 6.47  | 0.00        | 225,665,370.54 | 2,217           | 193,212.00    |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.07840     |       | 103.68546  | 0.00000   | 8.21952      | 103.10082      |                   |            | 5.66  | 0.00        | 0.00           | 0               | 0.00          |
| R2032            | On 04/02/2027 | Bond Future        | 7.58   | Call      | 745.02000   |       | 0.74502    | 0.00000   | 585.37000    | 0.58537        | 745.020           |            | 5.32  | 0.30        | 0.00           | 0               | 500.00        |
| R2032            | On 04/02/2027 | Bond Future        | 8.08   | Call      | 1,572.97000 |       | 1.57297    | 0.00000   | 1,297.36000  | 1.29736        | 1,572.970         |            | 5.35  | 0.51        | 0.00           | 0               | 500.00        |
| R2032            | On 04/02/2027 | Bond Future        | 8.36   | Put       | 1,101.74000 |       | 1.10174    | 0.00000   | 1,344.21000  | 1.34421        | 1,101.740         |            | 5.54  | (0.38)      | 0.00           | 0               | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.08775     |       | 101.55454  | 0.00000   | 8.23765      | 100.95864      |                   |            | 5.41  | 0.00        | 0.00           | 0               | 0.00          |
| R2032            | On 06/05/2027 | Bond Future        | 7.58   | Call      | 981.70000   |       | 0.98170    | 0.00000   | 798.75000    | 0.79875        | 981.700           |            | 5.14  | 0.34        | 0.00           | 0               | 500.00        |

| Contract Details |               |                    | Strike | Call /Put | MTM      | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium   | On Volatility | Delta | Delta Value | Contracts       | Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|----------|-------|------------|-----------|--------------|----------------|-----------|---------------|-------|-------------|-----------------|--------|---------------|
|                  |               |                    |        |           |          |       |            |           |              |                | Option    |               |       |             |                 |        |               |
| R2032            | On 06/05/2027 | Bond Future        | 7.94   | Call      | 1,523.46 | 0000  | 1.52346    | 0.00000   | 1,269.99     | 0000           | 1.26999   | 1,523.460     | 5.12  | 0.46        | 0.00            | 0      | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 8.08   | Call      | 1,795.09 | 0000  | 1.79509    | 0.00000   | 1,512.31     | 0000           | 1.51231   | 1,795.090     | 5.15  | 0.51        | 0.00            | 0      | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 8.44   | Call      | 2,652.80 | 0000  | 2.65280    | 0.00000   | 2,297.85     | 0000           | 2.29785   | 2,652.800     | 5.37  | 0.63        | 0.00            | 0      | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 8.47   | Put       | 1,220.76 | 0000  | 1.22076    | 0.00000   | 1,456.15     | 0000           | 1.45615   | 1,220.760     | 5.39  | (0.37)      | 0.00            | 0      | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 8.93   | Put       | 779.96   | 0000  | 0.77996    | 0.00000   | 942.71       | 0000           | 0.94271   | 779.960       | 5.82  | (0.25)      | 0.00            | 0      | 500.00        |
| R2032            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.11561  |       | 103.49242  | 0.00000   | 8.27544      |                | 102.88495 |               | 4.94  | 0.00        | 0.00            | 0      | 0.00          |
| R2032            | On 05/08/2027 | Bond Future        | 7.94   | Call      | 1,642.48 | 0000  | 1.64248    | 0.00000   | 1,383.58     | 0000           | 1.38358   | 1,642.480     | 4.73  | 0.45        | 0.00            | 0      | 500.00        |
| R2032            | On 05/08/2027 | Bond Future        | 8.44   | Call      | 2,689.43 | 0000  | 2.68943    | 0.00000   | 2,338.46     | 0000           | 2.33846   | 2,689.430     | 4.91  | 0.61        | 0.00            | 0      | 500.00        |
| R2032            | On 05/08/2027 | Bond Future        | 9.08   | Put       | 848.62   | 0000  | 0.84862    | 0.00000   | 1,012.48     | 0000           | 1.01248   | 848.620       | 5.40  | (0.25)      | 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   |           | 8.11233  |       | 113.18065  | 0.00000   | 8.23823      |                | 112.50893 |               | 7.30  | 0.00        | 0.00            | 0      | 2,846.00      |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.14898  |       | 110.18612  | 0.00000   | 8.28140      |                | 109.50253 |               | 6.99  | 0.00        | 0.00            | 0      | 9,127.00      |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.18269  |       | 112.23950  | 0.00000   | 8.32231      |                | 111.54318 |               | 6.15  | 0.00        | 0.00            | 0      | 0.00          |
| R2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.19681  |       | 109.39345  | 0.00000   | 8.34417      |                | 108.68377 |               | 5.97  | 0.00        | 0.00            | 0      | 0.00          |
| R2033            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.22775  |       | 111.48067  | 0.00000   | 8.38375      |                | 110.75721 |               | 5.52  | 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   |           | 8.32731  |       | 107.27430  | 0.00000   | 8.46315      |                | 106.44181 |               | 8.63  | 0.00        | 368,165,397.60  | 3,432  | 9,038.00      |
| R2035            | On 06/08/2026 | Bond Future        | 7.70   | Call      | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000   |               | 8.68  | 0.00        | 0.00            | 0      | 4,876.00      |
| R2035            | On 06/08/2026 | Bond Future        | 7.95   | Call      | 0.04     | 0000  | 0.00004    | 0.00000   | 0.01         | 0000           | 0.00001   | 0.040         | 8.41  | 0.00        | 0.00            | 0      | 4,876.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.34   | Put       | 230.96   | 0000  | 0.23096    | 0.00000   | 833.80       | 0000           | 0.83380   | 230.960       | 8.47  | (0.45)      | (18,782,556.79) | 4,876  | 0.00          |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 2,323.29 | 0000  | 2.32329    | 0.00000   | 1,505.20     | 0000           | 1.50520   | 2,323.290     | 8.98  | 1.00        | 0.00            | 0      | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 4,795.57 | 0000  | 4.79557    | 0.00000   | 3,963.08     | 0000           | 3.96308   | 4,795.570     | 9.84  | 1.00        | 0.00            | 0      | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000   |               | 10.02 | 0.00        | 0.00            | 0      | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 5,315.09 | 0000  | 5.31509    | 0.00000   | 4,482.60     | 0000           | 4.48260   | 5,315.090     | 10.04 | 1.00        | 0.00            | 0      | 250.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000   |               | 10.95 | 0.00        | 0.00            | 0      | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000   |               | 11.12 | 0.00        | 0.00            | 0      | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000   |               | 11.14 | 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   |               | 12.04 | 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   |               | 12.24 | 0.00        | 0.00            | 0      | 250.00        |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.36753  |       | 104.71339  | 0.00000   | 8.50912      |                | 103.86606 |               | 8.72  | 0.00        | 587,756,258.07  | 5,613  | 102,311.00    |
| R2035            | On 05/11/2026 | Bond Future        | 7.97   | Call      | 808.69   | 0000  | 0.80869    | 0.00000   | 590.37       | 0000           | 0.59037   | 808.690       | 8.27  | 0.30        | 0.00            | 0      | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.47   | Put       | 1,471.06 | 0000  | 1.47106    | 0.00000   | 1,882.43     | 0000           | 1.88243   | 1,471.060     | 8.38  | (0.44)      | 0.00            | 0      | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 3,390.16 | 0000  | 3.39016    | 0.00000   | 2,817.15     | 0000           | 2.81715   | 3,390.160     | 8.80  | 0.72        | 0.00            | 0      | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.97   | Put       | 616.15   | 0000  | 0.61615    | 0.00000   | 833.62       | 0000           | 0.83362   | 616.150       | 9.07  | (0.22)      | 0.00            | 0      | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 347.48   | 0000  | 0.34748    | 0.00000   | 482.74       | 0000           | 0.48274   | 347.480       | 9.65  | (0.13)      | 0.00            | 0      | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 149.13   | 0000  | 0.14913    | 0.00000   | 213.35       | 0000           | 0.21335   | 149.130       | 10.57 | (0.06)      | 0.00            | 0      | 200.00        |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.40647  |       | 106.66474  | 0.00000   | 8.55439      |                | 105.80162 |               | 7.74  | 0.00        | 0.00            | 0      | 0.00          |
| R2035            | On 04/02/2027 | Bond Future        | 7.70   | Call      | 788.71   | 0000  | 0.78871    | 0.00000   | 604.87       | 0000           | 0.60487   | 788.710       | 7.54  | 0.24        | 0.00            | 0      | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 7.86   | Call      | 1,007.26 | 0000  | 1.00726    | 0.00000   | 781.68       | 0000           | 0.78168   | 1,007.260     | 7.43  | 0.29        | 0.00            | 0      | 500.00        |
| R2035            | On 04/02/2027 | Bond Future        | 8.20   | Call      | 1,673.61 | 0000  | 1.67361    | 0.00000   | 1,339.43     | 0000           | 1.33943   | 1,673.610     | 7.34  | 0.42        | 0.00            | 0      | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.36   | Call      | 2,103.26 | 0000  | 2.10326    | 0.00000   | 1,711.85     | 0000           | 1.71185   | 2,103.260     | 7.40  | 0.49        | 0.00            | 0      | 500.00        |
| R2035            | On 04/02/2027 | Bond Future        | 8.43   | Call      | 2,315.17 | 0000  | 2.31517    | 0.00000   | 1,898.53     | 0000           | 1.89853   | 2,315.170     | 7.44  | 0.52        | 0.00            | 0      | 1,050.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.67   | Put       | 1,611.63 | 0000  | 1.61163    | 0.00000   | 1,974.77     | 0000           | 1.97477   | 1,611.630     | 7.66  | (0.38)      | 0.00            | 0      | 500.00        |
| R2035            | On 04/02/2027 | Bond Future        | 8.85   | Put       | 1,288.94 | 0000  | 1.28894    | 0.00000   | 1,595.77     | 0000           | 1.59577   | 1,288.940     | 7.88  | (0.32)      | 0.00            | 0      | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.93   | Put       | 1,168.84 | 0000  | 1.16884    | 0.00000   | 1,452.86     | 0000           | 1.45286   | 1,168.840     | 7.99  | (0.30)      | 0.00            | 0      | 1,050.00      |
| R2035            | On 04/02/2027 | Bond Future        | 9.43   | Put       | 652.92   | 0000  | 0.65292    | 0.00000   | 826.01       | 0000           | 0.82601   | 652.920       | 8.77  | (0.18)      | 0.00            | 0      | 1,050.00      |
| R2035            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.42556  |       | 104.24764  | 0.00000   | 8.57996      |                | 103.36790 |               | 7.58  | 0.00        | 0.00            | 0      | 0.00          |
| R2035            | On 06/05/2027 | Bond Future        | 7.86   | Call      | 1,355.02 | 0000  | 1.35502    | 0.00000   | 1,095.05     | 0000           | 1.09505   | 1,355.020     | 7.34  | 0.32        | 0.00            | 0      | 500.00        |

| Contract Details |    |            | Strike             | Call /Put | MTM  | Yield    | Mark   | Price   | Spot    | Rate     | Previous MTM | Previous Price | Premium   | On    | Volatility | Delta          | Delta Value |       | Contracts | Traded     | Open     | Interest |
|------------------|----|------------|--------------------|-----------|------|----------|--------|---------|---------|----------|--------------|----------------|-----------|-------|------------|----------------|-------------|-------|-----------|------------|----------|----------|
| R2035            | On | 06/05/2027 | Bond Future        | 8.25      | Call | 2,150.71 | 0000   | 2.15071 | 0.00000 | 1,781.51 | 0000         | 1.78151        | 2,150.710 | 7.24  |            | 0.45           | 0.00        |       | 0         |            | 500.00   |          |
| R2035            | On | 06/05/2027 | Bond Future        | 8.36      | Call | 2,451.24 | 0000   | 2.45124 | 0.00000 | 2,048.35 | 0000         | 2.04835        | 2,451.240 | 7.29  |            | 0.49           | 0.00        |       | 0         |            | 500.00   |          |
| R2035            | On | 06/05/2027 | Bond Future        | 8.75      | Call | 3,728.85 | 0000   | 3.72885 | 0.00000 | 3,210.84 | 0000         | 3.21084        | 3,728.850 | 7.58  |            | 0.62           | 0.00        |       | 0         |            | 500.00   |          |
| R2035            | On | 06/05/2027 | Bond Future        | 8.78      | Put  | 1,836.03 | 0000   | 1.83603 | 0.00000 | 2,189.60 | 0000         | 2.18960        | 1,836.030 | 7.62  | (0.37)     | 0.00           |             | 0     |           | 500.00     |          |          |
| R2035            | On | 06/05/2027 | Bond Future        | 9.27      | Put  | 1,142.32 | 0000   | 1.14232 | 0.00000 | 1,382.17 | 0000         | 1.38217        | 1,142.320 | 8.24  | (0.25)     | 0.00           |             | 0     |           | 500.00     |          |          |
| R2035            | On | 05/08/2027 | Bond Future        | 0.00      |      | 8.45841  | 106.23 | 732     | 0.00000 | 8.62000  | 105.34       | 058            |           | 7.10  | 0.00       | 0.00           |             | 0     |           | 0.00       |          |          |
| R2035            | On | 05/08/2027 | Bond Future        | 8.25      | Call | 2,369.91 | 0000   | 2.36991 | 0.00000 | 1,992.06 | 0000         | 1.99206        | 2,369.910 | 6.84  |            | 0.45           | 0.00        |       | 0         |            | 500.00   |          |
| R2035            | On | 05/08/2027 | Bond Future        | 8.75      | Call | 3,864.00 | 0000   | 3.86400 | 0.00000 | 3,351.82 | 0000         | 3.35182        | 3,864.000 | 7.10  |            | 0.60           | 0.00        |       | 0         |            | 500.00   |          |
| R2035            | On | 05/08/2027 | Bond Future        | 9.42      | Put  | 1,285.27 | 0000   | 1.28527 | 0.00000 | 1,527.96 | 0000         | 1.52796        | 1,285.270 | 7.83  | (0.25)     | 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      |      | 8.63754  | 99.33  | 647     | 0.00000 | 8.77839  | 98.39        | 063            |           | 10.82 | 0.00       | 153,971,528.50 |             | 1,550 |           | 138,572.00 |          |          |
| R2037            | On | 06/08/2026 | Bond Future        | 9.30      | Put  | 0.00000  | 0.00   | 0000    | 0.00000 | 0.10000  | 0.00         | 010            |           | 11.52 | 0.00       | 0.00           |             | 0     |           | 8,000.00   |          |          |
| R2037            | On | 06/08/2026 | Bond Future        | 10.02     | Call | 8,783.74 | 0000   | 8.78374 | 0.00000 | 7,837.90 | 0000         | 7.83790        | 8,783.740 | 13.46 |            | 1.00           | 0.00        |       | 0         |            | 2,541.00 |          |
| R2037            | On | 06/08/2026 | Bond Future        | 10.70     | Put  | 0.00000  | 0.00   | 0000    | 0.00000 | 0.00000  | 0.00         | 0000           |           | 15.06 | 0.00       | 0.00           |             | 0     |           | 2,541.00   |          |          |
| R2037            | On | 06/08/2026 | Bond Future        | 11.30     | Put  | 0.00000  | 0.00   | 0000    | 0.00000 | 0.00000  | 0.00         | 0000           |           | 15.77 | 0.00       | 0.00           |             | 0     |           | 2,541.00   |          |          |
| R2037            | On | 05/11/2026 | Bond Future        | 0.00      |      | 8.67957  | 101.13 | 277     | 0.00000 | 8.82557  | 100.17       | 005            |           | 10.10 | 0.00       | 105,886,010.19 |             | 1,047 |           | 223,968.00 |          |          |
| R2037            | On | 05/11/2026 | Bond Future        | 9.46      | Call | 5,534.76 | 0000   | 5.53476 | 0.00000 | 4,769.10 | 0000         | 4.76910        | 5,534.760 | 10.96 |            | 0.83           | 0.00        |       | 0         |            | 4,490.00 |          |
| R2037            | On | 05/11/2026 | Bond Future        | 10.23     | Put  | 151.95   | 0000   | 0.15195 | 0.00000 | 217.77   | 0000         | 0.21777        | 151.950   | 12.60 | (0.05)     | 0.00           |             | 0     |           | 4,490.00   |          |          |
| R2037            | On | 05/11/2026 | Bond Future        | 10.83     | Put  | 59.84    | 0000   | 0.05984 | 0.00000 | 87.73    | 0000         | 0.08773        | 59.840    | 13.81 | (0.02)     | 0.00           |             | 0     |           | 4,490.00   |          |          |
| R2037            | On | 04/02/2027 | Bond Future        | 0.00      |      | 8.72022  | 98.75  | 953     | 0.00000 | 8.87183  | 97.77        | 894            |           | 9.42  | 0.00       | 153,077,271.50 |             | 1,550 |           | 1,550.00   |          |          |
| R2037            | On | 04/02/2027 | Bond Future        | 8.44      | Call | 1,734.69 | 0000   | 1.73469 | 0.00000 | 1,378.82 | 0000         | 1.37882        | 1,734.690 | 9.04  |            | 0.40           | 0.00        |       | 0         |            | 4,490.00 |          |
| R2037            | On | 04/02/2027 | Bond Future        | 9.31      | Put  | 1,249.71 | 0000   | 1.24971 | 0.00000 | 1,554.67 | 0000         | 1.55467        | 1,249.710 | 9.92  | (0.28)     | 0.00           |             | 0     |           | 4,490.00   |          |          |
| R2037            | On | 04/02/2027 | Bond Future        | 9.81      | Put  | 714.14   | 0000   | 0.71414 | 0.00000 | 902.42   | 0000         | 0.90242        | 714.140   | 10.88 | (0.17)     | 0.00           |             | 0     |           | 4,490.00   |          |          |
| R2037            | On | 06/05/2027 | Bond Future        | 0.00      |      | 8.75265  | 100.69 | 392     | 0.00000 | 8.91011  | 99.69        | 431            |           | 8.91  | 0.00       | 0.00           |             | 0     |           | 0.00       |          |          |
| R2037            | On | 05/08/2027 | Bond Future        | 0.00      |      | 8.79869  | 98.35  | 623     | 0.00000 | 8.96260  | 97.33        | 739            |           | 8.78  | 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      |      | 8.77796  | 119.05 | 494     | 0.00000 | 8.91389  | 117.98       | 247            |           | 10.37 | 0.00       | 0.00           |             | 0     |           | 2,022.00   |          |          |
| R2038            | On | 05/11/2026 | Bond Future        | 0.00      |      | 8.82753  | 115.72 | 554     | 0.00000 | 8.96853  | 114.63       | 391            |           | 10.23 | 0.00       | 0.00           |             | 0     |           | 4,558.00   |          |          |
| R2038            | On | 04/02/2027 | Bond Future        | 0.00      |      | 8.87578  | 117.88 | 213     | 0.00000 | 9.02219  | 116.77       | 018            |           | 8.96  | 0.00       | 0.00           |             | 0     |           | 0.00       |          |          |
| R2038            | On | 06/05/2027 | Bond Future        | 0.00      |      | 8.91130  | 114.70 | 528     | 0.00000 | 9.06331  | 113.57       | 188            |           | 8.97  | 0.00       | 0.00           |             | 0     |           | 0.00       |          |          |
| R2038            | On | 05/08/2027 | Bond Future        | 0.00      |      | 8.95917  | 116.89 | 373     | 0.00000 | 9.11724  | 115.73       | 843            |           | 8.58  | 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      |      | 8.88297  | 111.03 | 744     | 0.00000 | 9.02390  | 109.93       | 315            |           | 11.46 | 0.00       | 0.00           |             | 0     |           | 8,547.00   |          |          |
| R2039            | On | 05/11/2026 | Bond Future        | 0.00      |      | 8.93295  | 108.06 | 718     | 0.00000 | 9.07883  | 106.94       | 321            |           | 11.25 | 0.00       | 0.00           |             | 0     |           | 6,955.00   |          |          |
| R2039            | On | 04/02/2027 | Bond Future        | 0.00      |      | 8.98173  | 110.08 | 103     | 0.00000 | 9.13288  | 108.93       | 614            |           | 10.06 | 0.00       | 0.00           |             | 0     |           | 0.00       |          |          |
| R2039            | On | 06/05/2027 | Bond Future        | 0.00      |      | 9.01861  | 107.25 | 578     | 0.00000 | 9.17520  | 106.08       | 871            |           | 10.00 | 0.00       | 0.00           |             | 0     |           | 0.00       |          |          |
| R2039            | On | 06/05/2027 | Bond Future        | 8.94      | Call | 3,338.16 | 0000   | 3.33816 | 0.00000 | 2,801.69 | 0000         | 2.80169        | 3,338.160 | 9.74  |            | 0.49           | 0.00        |       | 0         |            | 250.00   |          |
| R2039            | On | 06/05/2027 | Bond Future        | 9.64      | Put  | 1,999.00 | 0000   | 1.99900 | 0.00000 | 2,384.01 | 0000         | 2.38401        | 1,999.000 | 10.59 | (0.30)     | 0.00           |             | 0     |           | 250.00     |          |          |
| R2039            | On | 05/08/2027 | Bond Future        | 0.00      |      | 9.06705  | 109.30 | 223     | 0.00000 | 9.22950  | 108.11       | 262            |           | 9.49  | 0.00       | 0.00           |             | 0     |           | 0.00       |          |          |
| R2039            | On | 05/08/2027 | Bond Future        | 8.82      | Call | 3,230.01 | 0000   | 3.23001 | 0.00000 | 2,731.18 | 0000         | 2.73118        | 3,230.010 | 9.28  |            | 0.45           | 0.00        |       | 0         |            | 910.00   |          |
| R2039            | On | 05/08/2027 | Bond Future        | 8.90      | Call | 3,491.04 | 0000   | 3.49104 | 0.00000 | 2,964.75 | 0000         | 2.96475        | 3,491.040 | 9.30  |            | 0.47           | 0.00        |       | 0         |            | 180.00   |          |
| R2039            | On | 05/08/2027 | Bond Future        | 9.53      | Put  | 2,750.90 | 0000   | 2.75090 | 0.00000 | 3,206.67 | 0000         | 3.20667        | 2,750.900 | 9.80  | (0.36)     | 0.00           |             | 0     |           | 910.00     |          |          |
| R2039            | On | 05/08/2027 | Bond Future        | 9.68      | Put  | 2,438.72 | 0000   | 2.43872 | 0.00000 | 2,852.16 | 0000         | 2.85216        | 2,438.720 | 10.01 | (0.32)     | 0.00           |             | 0     |           | 180.00     |          |          |
| R2039            | On | 31/03/2039 | 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       |          |          |
| R2040            | On | 06/10/2015 | Price Contribution | 0.00      |      | 100.00   | 0000   | 0.00000 | 0.00000 | 100.00   | 0000         | 100.00000      |           | 0.00  | 0.00       | 0.00           |             | 0     |           | 0.00       |          |          |
| R2040            | On | 06/08/2026 | Bond Future        | 0.00      |      | 8.97782  | 100.45 | 584     | 0.00000 | 9.10365  | 99.49        | 215            |           | 12.37 | 0.00       | 114,623,536.44 |             | 1,141 |           | 52,900.00  |          |          |
| R2040            | On | 06/08/2026 | Bond Future        | 9.20      | Put  | 10.67    | 0000   | 0.01067 | 0.00000 | 167.88   | 0000         | 0.16788        | 10.670    | 12.28 | (0.03)     | 0.00           |             | 0     |           | 13,500.00  |          |          |
| R2040            | On | 05/11/2026 | Bond Future        | 0.00      |      | 9.02550  | 102.27 | 541     | 0.00000 | 9.15547  | 101.29       | 141            |           | 11.65 | 0.00       | 139,810,485.47 |             | 1,367 |           | 28,856.00  |          |          |

| 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 |
|------------------|---------------|--------------------|--------|-----------|----------|-------|------------|-----------|--------------|----------------|----------------------|------------|-------|-------------|----------------|-----------------|---------------|
| R2040            | On 05/11/2026 | Bond Future        | 8.85   | Call      | 1,718.21 | 000   | 1.71821    | 0.00000   | 1,348.96     | 000            | 1.34896              | 1,718.210  | 11.25 | 0.42        | 0.00           | 0               | 14,000.00     |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 6,995.12 | 000   | 6.99512    | 0.00000   | 6,190.86     | 000            | 6.19086              | 6,995.120  | 13.08 | 0.85        | 0.00           | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 177.32   | 000   | 0.17732    | 0.00000   | 242.06       | 000            | 0.24206              | 177.320    | 14.96 | (0.05)      | 0.00           | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 76.23    | 000   | 0.07623    | 0.00000   | 105.78       | 000            | 0.10578              | 76.230     | 16.40 | (0.02)      | 0.00           | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.07245  |       | 99.67305   | 0.00000   | 9.20689      |                | 98.67077             |            | 10.92 | 0.00        | 0.00           | 0               | 54,058.00     |
| R2040            | On 04/02/2027 | Bond Future        | 8.78   | Call      | 2,031.92 | 000   | 2.03192    | 0.00000   | 1,665.64     | 000            | 1.66564              | 2,031.920  | 10.57 | 0.40        | 0.00           | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 9.67   | Put       | 1,507.22 | 000   | 1.50722    | 0.00000   | 1,818.14     | 000            | 1.81814              | 1,507.220  | 11.69 | (0.28)      | 0.00           | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 10.17  | Put       | 883.07   | 000   | 0.88307    | 0.00000   | 1,078.86     | 000            | 1.07886              | 883.070    | 12.81 | (0.17)      | 0.00           | 0               | 2,300.00      |
| R2040            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.11232  |       | 101.62543  | 0.00000   | 9.25136      |                | 100.60370            |            | 10.73 | 0.00        | 0.00           | 0               | 0.00          |
| R2040            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.16460  |       | 99.05487   | 0.00000   | 9.30869      |                | 98.01347             |            | 10.63 | 0.00        | 0.00           | 0               | 0.00          |
| R2040            | On 31/01/2040 | 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          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.05298  |       | 112.56003  | 0.00000   | 9.18887      |                | 111.37141            |            | 12.49 | 0.00        | 0.00           | 0               | 4,560.00      |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.10336  |       | 109.49128  | 0.00000   | 9.24366      |                | 108.28140            |            | 12.83 | 0.00        | 0.00           | 0               | 4,116.00      |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.15264  |       | 111.53167  | 0.00000   | 9.29760      |                | 110.29926            |            | 11.50 | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.19114  |       | 108.60881  | 0.00000   | 9.34087      |                | 107.35247            |            | 11.44 | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.24003  |       | 110.68099  | 0.00000   | 9.39487      |                | 109.40043            |            | 10.86 | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 31/03/2042 | 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          |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.09266  |       | 97.30820   | 0.00000   | 9.21844      |                | 96.25055             |            | 13.86 | 0.00        | 35,420,184.80  | 364             | 27,788.00     |
| R2044            | On 06/08/2026 | Bond Future        | 9.00   | Put       | 905.58   | 000   | 0.90558    | 0.00000   | 1,878.71     | 000            | 1.87871              | 905.580    | 13.49 | (0.79)      | 0.00           | 0               | 7,000.00      |
| R2044            | On 06/08/2026 | Bond Future        | 9.25   | Put       | 42.20    | 000   | 0.04220    | 0.00000   | 361.85       | 000            | 0.36185              | 42.200     | 13.86 | (0.09)      | 0.00           | 0               | 7,000.00      |
| R2044            | On 06/08/2026 | Bond Future        | 9.75   | Put       | 0.00     | 000   | 0.00000    | 0.00000   | 0.18         | 000            | 0.00018              |            | 15.29 | 0.00        | 0.00           | 0               | 14,500.00     |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.13783  |       | 99.06777   | 0.00000   | 9.26733      |                | 97.99126             |            | 13.62 | 0.00        | 63,502,440.57  | 641             | 125,956.00    |
| R2044            | On 05/11/2026 | Bond Future        | 9.50   | Put       | 1,450.20 | 000   | 1.45020    | 0.00000   | 1,836.12     | 000            | 1.83612              | 1,450.200  | 13.62 | (0.32)      | 0.00           | 0               | 15,000.00     |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.18226  |       | 96.53088   | 0.00000   | 9.31577      |                | 95.43428             |            | 12.81 | 0.00        | 0.00           | 0               | 0.00          |
| R2044            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.22030  |       | 98.42166   | 0.00000   | 9.35788      |                | 97.30379             |            | 12.19 | 0.00        | 0.00           | 0               | 0.00          |
| R2044            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.26906  |       | 95.91526   | 0.00000   | 9.41110      |                | 94.77587             |            | 12.15 | 0.00        | 0.00           | 0               | 0.00          |
| R2044            | On 31/01/2044 | 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          |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.06251  |       | 100.97638  | 0.00000   | 9.18825      |                | 99.83252             |            | 14.46 | 0.00        | 3,938,078.82   | 39              | 61,632.00     |
| R2048            | On 06/08/2026 | Bond Future        | 9.00   | Put       | 769.20   | 000   | 0.76920    | 0.00000   | 1,773.55     | 000            | 1.77355              | 769.200    | 14.02 | (0.71)      | 0.00           | 0               | 1,762.00      |
| R2048            | On 06/08/2026 | Bond Future        | 9.20   | Put       | 63.60    | 000   | 0.06360    | 0.00000   | 467.47       | 000            | 0.46747              | 63.600     | 14.37 | (0.12)      | 0.00           | 0               | 100.00        |
| R2048            | On 06/08/2026 | Bond Future        | 10.00  | Put       | 0.00     | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000              |            | 16.90 | 0.00        | 0.00           | 0               | 1,762.00      |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.10655  |       | 98.36492   | 0.00000   | 9.23586      |                | 97.20060             |            | 14.34 | 0.00        | 384,803,567.04 | 3,912           | 286,147.00    |
| R2048            | On 05/11/2026 | Bond Future        | 9.50   | Put       | 1,484.73 | 000   | 1.48473    | 0.00000   | 1,885.04     | 000            | 1.88504              | 1,484.730  | 14.89 | (0.30)      | (1,117,337.52) | 400             | 400.00        |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.15018  |       | 100.19800  | 0.00000   | 9.28331      |                | 99.01192             |            | 13.38 | 0.00        | 0.00           | 0               | 0.00          |
| R2048            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.18119  |       | 97.71778   | 0.00000   | 9.31804      |                | 96.50873             |            | 13.36 | 0.00        | 0.00           | 0               | 260.00        |
| R2048            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.22100  |       | 99.58275   | 0.00000   | 9.36189      |                | 98.35047             |            | 12.74 | 0.00        | 0.00           | 0               | 0.00          |
| R2048            | On 28/02/2048 | 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          |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.98739  |       | 130.75605  | 0.00000   | 9.11311      |                | 129.22650            |            | 14.98 | 0.00        | 0.00           | 0               | 4,383.00      |
| R2053            | On 06/08/2026 | Bond Future        | 8.10   | Call      | 0.00     | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000              |            | 15.49 | 0.00        | 0.00           | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.10   | Call      | 1,495.63 | 000   | 1.49563    | 0.00000   | 609.57       | 000            | 0.60957              | 1,495.630  | 14.66 | 0.84        | 0.00           | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.10   | Put       | 124.13   | 000   | 0.12413    | 0.00000   | 767.62       | 000            | 0.76762              | 124.130    | 14.66 | (0.16)      | 0.00           | 0               | 530.00        |
| R2053            | On 06/08/2026 | Bond Future        | 9.60   | Put       | 0.00     | 000   | 0.00000    | 0.00000   | 0.58         | 000            | 0.00058              |            | 16.11 | 0.00        | 0.00           | 0               | 530.00        |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.02754  |       | 127.26009  | 0.00000   | 9.15679      |                | 125.70317            |            | 14.85 | 0.00        | 0.00           | 0               | 56,122.00     |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.06631  |       | 129.63159  | 0.00000   | 9.19925      |                | 128.04571            |            | 13.39 | 0.00        | 0.00           | 0               | 0.00          |
| R2053            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.09575  |       | 126.30653  | 0.00000   | 9.23239      |                | 124.68995            |            | 13.42 | 0.00        | 0.00           | 0               | 0.00          |
| R2053            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.13327  |       | 128.71651  | 0.00000   | 9.27389      |                | 127.06868            |            | 13.21 | 0.00        | 0.00           | 0               | 0.00          |
| R2053            | On 31/03/2053 | 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          |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.49240  |       | 87.72025   | 0.00000   | 8.62319      |                | 86.95641             |            | 10.53 | 0.00        | 0.00           | 0               | 3,639.00      |



| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On | Volatility | Delta | Delta Value |                | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|------------|------------|-------|-------------|----------------|-----------------|---------------|
|                  |               |                    |        |           |             |       |            |           |              |                | Option     |            |       |             |                |                 |               |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.53171     |       | 86.15582   | 0.00000   | 8.66730      | 85.37831       |            | 10.18      |       | 0.00        | 0.00           | 0               | 44,674.00     |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.56927     |       | 87.76133   | 0.00000   | 8.71000      | 86.96938       |            | 9.11       |       | 0.00        | 0.00           | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 8.03   | Call      | 1,032.58000 |       | 1.03258    | 0.00000   | 817.68000    | 0.81768        | 1,032.580  | 8.93       |       | 0.30        | 0.00           | 0               | 3,237.00      |
| R209             | On 04/02/2027 | Bond Future        | 8.96   | Put       | 1,385.14000 |       | 1.38514    | 0.00000   | 1,681.52000  | 1.68152        | 1,385.140  | 9.42       |       | (0.34)      | 0.00           | 0               | 3,237.00      |
| R209             | On 06/05/2027 | Bond Future        | 0.00   |           | 8.59360     |       | 86.32723   | 0.00000   | 8.73970      | 85.51999       |            | 9.24       |       | 0.00        | 0.00           | 0               | 0.00          |
| R209             | On 06/05/2027 | Bond Future        | 8.25   | Call      | 1,785.06000 |       | 1.78506    | 0.00000   | 1,485.97000  | 1.48597        | 1,785.060  | 8.74       |       | 0.40        | 0.00           | 0               | 4,620.00      |
| R209             | On 06/05/2027 | Bond Future        | 9.32   | Put       | 1,303.46000 |       | 1.30346    | 0.00000   | 1,546.98000  | 1.54698        | 1,303.460  | 9.74       |       | (0.28)      | 0.00           | 0               | 4,620.00      |
| R209             | On 05/08/2027 | Bond Future        | 0.00   |           | 8.62984     |       | 87.97477   | 0.00000   | 8.78177      | 87.15192       |            | 8.68       |       | 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   |           | 270.36264   |       | 270.36264  | 0.00000   | 270.29123    | 270.29123      |            | 0.00       |       | 0.00        | 43,258,022.40  | 160             | 174.00        |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 271.72300   |       | 271.72300  | 0.00000   | 271.65079    | 271.65079      |            | 0.00       |       | 0.00        | 43,475,680.00  | 160             | 307.00        |
| R210             | On 04/02/2027 | Bond Future        | 0.00   |           | 276.85176   |       | 276.85176  | 0.00000   | 276.77815    | 276.77815      |            | 0.00       |       | 0.00        | 0.00           | 0               | 300.00        |
| R210             | On 06/05/2027 | Bond Future        | 0.00   |           | 278.66285   |       | 278.66285  | 0.00000   | 278.58838    | 278.58838      |            | 0.00       |       | 0.00        | 0.00           | 0               | 0.00          |
| R210             | On 05/08/2027 | Bond Future        | 0.00   |           | 284.04686   |       | 284.04686  | 0.00000   | 283.97040    | 283.97040      |            | 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   |           | 7.84188     |       | 99.96108   | 0.00000   | 7.96779      | 99.49725       |            | 5.59       |       | 0.00        | 0.00           | 0               | 18,788.00     |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.87375     |       | 98.21881   | 0.00000   | 8.00807      | 97.74680       |            | 5.29       |       | 0.00        | 762,472,622.03 | 7,763           | 31,078.00     |
| R213             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.90214     |       | 100.04912  | 0.00000   | 8.04621      | 99.56832       |            | 4.60       |       | 0.00        | 0.00           | 0               | 33,457.00     |
| R213             | On 06/05/2027 | Bond Future        | 0.00   |           | 7.89712     |       | 98.45423   | 0.00000   | 8.05186      | 97.96425       |            | 4.36       |       | 0.00        | 0.00           | 0               | 0.00          |
| R213             | On 06/05/2027 | Bond Future        | 8.13   | Call      | 1,852.34000 |       | 1.85234    | 0.00000   | 1,580.12000  | 1.58012        | 1,852.340  | 4.28       |       | 0.59        | 0.00           | 0               | 2,830.00      |
| R213             | On 06/05/2027 | Bond Future        | 9.25   | Put       | 397.60000   |       | 0.39760    | 0.00000   | 487.14000    | 0.48714        | 397.600    | 5.24       |       | (0.16)      | 0.00           | 0               | 2,830.00      |
| R213             | On 05/08/2027 | Bond Future        | 0.00   |           | 7.91232     |       | 100.33364  | 0.00000   | 8.07962      | 99.83411       |            | 3.95       |       | 0.00        | 0.00           | 0               | 0.00          |
| R213             | On 05/08/2027 | Bond Future        | 7.95   | Call      | 1,585.64000 |       | 1.58564    | 0.00000   | 1,341.27000  | 1.34127        | 1,585.640  | 3.82       |       | 0.52        | 0.00           | 0               | 1,200.00      |
| R213             | On 05/08/2027 | Bond Future        | 8.58   | Put       | 850.71000   |       | 0.85071    | 0.00000   | 1,018.16000  | 1.01816        | 850.710    | 4.17       |       | (0.31)      | 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   |           | 9.00266     |       | 82.82696   | 0.00000   | 9.13345      | 81.93559       |            | 13.28      |       | 0.00        | 0.00           | 0               | 9,850.00      |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.04951     |       | 81.02839   | 0.00000   | 9.18424      | 80.12106       |            | 13.07      |       | 0.00        | 0.00           | 0               | 23,868.00     |
| R214             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.09607     |       | 82.53837   | 0.00000   | 9.23503      | 81.61412       |            | 11.76      |       | 0.00        | 0.00           | 0               | 0.00          |
| R214             | On 06/05/2027 | Bond Future        | 0.00   |           | 9.12899     |       | 80.85455   | 0.00000   | 9.27214      | 79.91243       |            | 12.09      |       | 0.00        | 0.00           | 0               | 0.00          |
| R214             | On 05/08/2027 | Bond Future        | 0.00   |           | 9.17181     |       | 82.39787   | 0.00000   | 9.31952      | 81.43756       |            | 11.49      |       | 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 : |  |  |  |  |  |  |  |  |  |  |  |  |  | 5,873,195,447.04 |  | 44,140 | 2,128,074.00 |
|-------------------------|--|--|--|--|--|--|--|--|--|--|--|--|--|------------------|--|--------|--------------|

|              |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |  |        |              |
|--------------|--|--|--|--|--|--|--|--|--|--|--|--|--|------------------|--|--------|--------------|
| Grand Total: |  |  |  |  |  |  |  |  |  |  |  |  |  | 5,873,195,447.04 |  | 44,140 | 2,128,074.00 |
|--------------|--|--|--|--|--|--|--|--|--|--|--|--|--|------------------|--|--------|--------------|