

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2026

| 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  | 1,302.33900 | 1,302.33900 | 0.00000      | 1,302.33900    | 1,302.33900       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,327.16100 | 1,327.16100 | 0.00000      | 1,327.33800    | 1,327.33800       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,351.95400 | 1,351.95400 | 0.00000      | 1,352.07300    | 1,352.07300       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,378.54100 | 1,378.54100 | 0.00000      | 1,378.52300    | 1,378.52300       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 05/08/2027 |        |           | Index Future       | 0.00  | 1,405.13100 | 1,405.13100 | 0.00000      | 1,404.58900    | 1,404.58900       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL37             | On | 04/11/2027 |        |           | Index Future       | 0.00  | 1,430.65200 | 1,430.65200 | 0.00000      | 1,430.65200    | 1,430.65200       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,700.72700 | 1,700.72700 | 0.00000      | 1,700.72700    | 1,700.72700       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,733.46100 | 1,733.46100 | 0.00000      | 1,731.98600    | 1,731.98600       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,765.84400 | 1,765.84400 | 0.00000      | 1,764.26000    | 1,764.26000       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,800.57100 | 1,800.57100 | 0.00000      | 1,798.77400    | 1,798.77400       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 05/08/2027 |        |           | Index Future       | 0.00  | 1,835.30100 | 1,835.30100 | 0.00000      | 1,832.78700    | 1,832.78700       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| AL7T             | On | 04/11/2027 |        |           | Index Future       | 0.00  | 1,868.63400 | 1,868.63400 | 0.00000      | 1,868.63400    | 1,868.63400       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 06/08/2026 |        |           | Index Future       | 0.00  | 1,433.81500 | 1,433.81500 | 0.00000      | 1,433.81500    | 1,433.81500       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 05/11/2026 |        |           | Index Future       | 0.00  | 1,460.74000 | 1,460.74000 | 0.00000      | 1,462.33900    | 1,462.33900       |            | 0.00  | 0.00        | 0.00            | 0             | 75.00  |
| ALBI             | On | 04/02/2027 |        |           | Index Future       | 0.00  | 1,488.02700 | 1,488.02700 | 0.00000      | 1,489.58900    | 1,489.58900       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 06/05/2027 |        |           | Index Future       | 0.00  | 1,517.29100 | 1,517.29100 | 0.00000      | 1,518.72900    | 1,518.72900       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 05/08/2027 |        |           | Index Future       | 0.00  | 1,546.55700 | 1,546.55700 | 0.00000      | 1,547.44700    | 1,547.44700       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ALBI             | On | 04/11/2027 |        |           | Index Future       | 0.00  | 1,574.64600 | 1,574.64600 | 0.00000      | 1,574.64600    | 1,574.64600       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 06/08/2026 |        |           | Bond Future        | 0.00  | 12.02000    | 81.86864    | 0.00000      | 12.02000       | 81.86864          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 8.80586     | 94.53479    | 0.00000      | 8.88801        | 94.13734          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 8.86556     | 96.32350    | 0.00000      | 8.95276        | 95.91417          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 06/05/2027 |        |           | Bond Future        | 0.00  | 8.90488     | 94.44449    | 0.00000      | 8.99868        | 94.01706          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 05/08/2027 |        |           | Bond Future        | 0.00  | 8.95414     | 96.30577    | 0.00000      | 9.06121        | 95.83329          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES33             | On | 04/11/2027 |        |           | Bond Future        | 0.00  | 9.03519     | 94.25790    | 0.00000      | 9.03519        | 94.25790          |            | 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  | 12.65000    | 74.47433    | 0.00000      | 12.65000       | 74.47433          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 05/11/2026 |        |           | Bond Future        | 0.00  | 9.43665     | 92.82696    | 0.00000      | 9.49774        | 92.36419          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 04/02/2027 |        |           | Bond Future        | 0.00  | 9.49086     | 94.58350    | 0.00000      | 9.55451        | 94.10760          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 06/05/2027 |        |           | Bond Future        | 0.00  | 9.53537     | 92.20145    | 0.00000      | 9.60243        | 91.70627          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 05/08/2027 |        |           | Bond Future        | 0.00  | 9.58546     | 94.01810    | 0.00000      | 9.65972        | 93.47686          |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| ES42             | On | 04/11/2027 |        |           | Bond Future        | 0.00  | 9.65228     | 91.45781    | 0.00000      | 9.65228        | 91.45781          |            | 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  | 1,407.08200 | 1,407.08200 | 0.00000      | 1,407.08200    | 1,407.08200       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| GOVI             | On | 05/11/2026 |        |           | GOVI               | 0.00  | 1,433.55400 | 1,433.55400 | 0.00000      | 1,430.51200    | 1,430.51200       |            | 0.00  | 0.00        | 0.00            | 0             | 664.00 |
| GOVI             | On | 04/02/2027 |        |           | GOVI               | 0.00  | 1,460.33400 | 1,460.33400 | 0.00000      | 1,457.16900    | 1,457.16900       |            | 0.00  | 0.00        | 0.00            | 0             | 60.00  |
| GOVI             | On | 06/05/2027 |        |           | GOVI               | 0.00  | 1,489.05300 | 1,489.05300 | 0.00000      | 1,485.67500    | 1,485.67500       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| GOVI             | On | 05/08/2027 |        |           | GOVI               | 0.00  | 1,517.77500 | 1,517.77500 | 0.00000      | 1,513.76800    | 1,513.76800       |            | 0.00  | 0.00        | 0.00            | 0             | 0.00   |
| GOVI             | On | 04/11/2027 |        |           | GOVI               | 0.00  | 1,545.34100 | 1,545.34100 | 0.00000      | 1,545.34100    | 1,545.34100       |            | 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  | 144.10000   | 144.10000   | 0.00000      | 144.10000      | 144.10000         |            | 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 |
|------------------|---------------|--------------------|--------|-----------|-----------|------------|-----------|--------------|----------------|-----------------------|-------|----------------|-----------------|---------------|
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 153.64821 | 153.64821  | 0.00000   | 153.61046    | 153.61046      |                       | 0.00  | 0.00           | 0               | 13,269.00     |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 156.55530 | 156.55530  | 0.00000   | 156.50984    | 156.50984      |                       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On 06/05/2027 | Bond Future        | 0.00   |           | 158.12872 | 158.12872  | 0.00000   | 158.06642    | 158.06642      |                       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On 05/08/2027 | Bond Future        | 0.00   |           | 161.24607 | 161.24607  | 0.00000   | 161.12210    | 161.12210      |                       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On 04/11/2027 | Bond Future        | 0.00   |           | 162.59938 | 162.59938  | 0.00000   | 162.59938    | 162.59938      |                       | 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          |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 113.81000 | 113.81000  | 0.00000   | 113.81000    | 113.81000      | 2.29                  | 0.00  | 0.00           | 0               | 0.00          |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 119.35622 | 119.35622  | 0.00000   | 119.45284    | 119.45284      | 2.21                  | 0.00  | 102,049,568.10 | 855             | 17,178.00     |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 119.10377 | 119.10377  | 0.00000   | 119.19700    | 119.19700      | 2.08                  | 0.00  | 0.00           | 0               | 681.00        |
| I2031            | On 06/05/2027 | Bond Future        | 0.00   |           | 121.47435 | 121.47435  | 0.00000   | 121.55697    | 121.55697      | 1.88                  | 0.00  | 0.00           | 0               | 0.00          |
| I2031            | On 05/08/2027 | Bond Future        | 0.00   |           | 121.29882 | 121.29882  | 0.00000   | 121.33708    | 121.33708      | 1.79                  | 0.00  | 0.00           | 0               | 0.00          |
| I2031            | On 04/11/2027 | Bond Future        | 0.00   |           | 123.49846 | 123.49846  | 0.00000   | 123.49846    | 123.49846      | 1.63                  | 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   |           | 134.25000 | 134.25000  | 0.00000   | 134.25000    | 134.25000      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.40914 | 149.40914  | 0.00000   | 149.40815    | 149.40815      | 0.00                  | 0.00  | 0.00           | 0               | 15,149.00     |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 152.23600 | 152.23600  | 0.00000   | 152.22814    | 152.22814      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 153.61726 | 153.61726  | 0.00000   | 153.59385    | 153.59385      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 05/08/2027 | Bond Future        | 0.00   |           | 156.64581 | 156.64581  | 0.00000   | 156.56322    | 156.56322      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2033            | On 04/11/2027 | Bond Future        | 0.00   |           | 157.80684 | 157.80684  | 0.00000   | 157.80684    | 157.80684      | 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   |           | 144.72000 | 144.72000  | 0.00000   | 144.72000    | 144.72000      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 165.01681 | 165.01681  | 0.00000   | 165.41946    | 165.41946      | 0.00                  | 0.00  | 0.00           | 0               | 4,119.00      |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 165.85956 | 165.85956  | 0.00000   | 166.26251    | 166.26251      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2038            | On 06/05/2027 | Bond Future        | 0.00   |           | 169.16025 | 169.16025  | 0.00000   | 169.55386    | 169.55386      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2038            | On 05/08/2027 | Bond Future        | 0.00   |           | 170.16158 | 170.16158  | 0.00000   | 170.49881    | 170.49881      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2038            | On 04/11/2027 | Bond Future        | 0.00   |           | 173.24989 | 173.24989  | 0.00000   | 173.24989    | 173.24989      | 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   |           | 110.88000 | 110.88000  | 0.00000   | 110.88000    | 110.88000      | 6.97                  | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 127.23823 | 127.23823  | 0.00000   | 127.52653    | 127.52653      | 6.75                  | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 126.68807 | 126.68807  | 0.00000   | 126.97635    | 126.97635      | 6.54                  | 0.00  | 0.00           | 0               | 3,116.00      |
| I2043            | On 06/05/2027 | Bond Future        | 0.00   |           | 129.20981 | 129.20981  | 0.00000   | 129.49046    | 129.49046      | 6.24                  | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 05/08/2027 | Bond Future        | 0.00   |           | 128.72927 | 128.72927  | 0.00000   | 128.96644    | 128.96644      | 6.10                  | 0.00  | 0.00           | 0               | 0.00          |
| I2043            | On 04/11/2027 | Bond Future        | 0.00   |           | 131.06302 | 131.06302  | 0.00000   | 131.06302    | 131.06302      | 5.88                  | 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   |           | 122.38000 | 122.38000  | 0.00000   | 122.38000    | 122.38000      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 145.36720 | 145.36720  | 0.00000   | 145.79408    | 145.79408      | 0.00                  | 0.00  | 0.00           | 0               | 18,563.00     |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 148.11761 | 148.11761  | 0.00000   | 148.54591    | 148.54591      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 06/05/2027 | Bond Future        | 0.00   |           | 148.64254 | 148.64254  | 0.00000   | 149.06431    | 149.06431      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 05/08/2027 | Bond Future        | 0.00   |           | 151.57275 | 151.57275  | 0.00000   | 151.94545    | 151.94545      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2046            | On 04/11/2027 | Bond Future        | 0.00   |           | 151.84896 | 151.84896  | 0.00000   | 151.84896    | 151.84896      | 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   |           | 123.27000 | 123.27000  | 0.00000   | 123.27000    | 123.27000      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 147.10852 | 147.10852  | 0.00000   | 149.59736    | 149.59736      | 0.00                  | 0.00  | 0.00           | 0               | 18,702.00     |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 147.35426 | 147.35426  | 0.00000   | 149.88366    | 149.88366      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 06/05/2027 | Bond Future        | 0.00   |           | 150.28656 | 150.28656  | 0.00000   | 152.85079    | 152.85079      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 05/08/2027 | Bond Future        | 0.00   |           | 150.65109 | 150.65109  | 0.00000   | 153.20800    | 153.20800      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |
| I2050            | On 04/11/2027 | Bond Future        | 0.00   |           | 153.38480 | 153.38480  | 0.00000   | 153.38480    | 153.38480      | 0.00                  | 0.00  | 0.00           | 0               | 0.00          |

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|------------------|---------------|--------------------|--------|-----------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|---------------|
| 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   |           | 112.95000 | 112.95000 | 0.00000    | 112.95000 | 112.95000    |                |                   | 10.08      | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 134.63017 | 134.63017 | 0.00000    | 135.99187 | 135.99187    |                |                   | 9.96       | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 134.21985 | 134.21985 | 0.00000    | 135.60153 | 135.60153    |                |                   | 9.67       | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 06/05/2027 | Bond Future        | 0.00   |           | 136.89140 | 136.89140 | 0.00000    | 138.28630 | 138.28630    |                |                   | 9.28       | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 05/08/2027 | Bond Future        | 0.00   |           | 136.56235 | 136.56235 | 0.00000    | 137.93225 | 137.93225    |                |                   | 9.11       | 0.00  | 0.00        | 0               | 0.00          |
| I2058            | On 04/11/2027 | Bond Future        | 0.00   |           | 139.03842 | 139.03842 | 0.00000    | 139.03842 | 139.03842    |                |                   | 8.82       | 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   |           | 455.70600 | 455.70600 | 0.00000    | 455.70600 | 455.70600    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 462.24300 | 462.24300 | 0.00000    | 466.53100 | 466.53100    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 258.00        |
| IGOV             | On 04/02/2027 | Index Future       | 0.00   |           | 470.99000 | 470.99000 | 0.00000    | 475.33700 | 475.33700    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IGOV             | On 06/05/2027 | Index Future       | 0.00   |           | 480.36100 | 480.36100 | 0.00000    | 484.74500 | 484.74500    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IGOV             | On 05/08/2027 | Index Future       | 0.00   |           | 489.73300 | 489.73300 | 0.00000    | 494.01900 | 494.01900    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IGOV             | On 04/11/2027 | Index Future       | 0.00   |           | 498.73300 | 498.73300 | 0.00000    | 498.73300 | 498.73300    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap | 0.00   |           | 77.27000  | 77.27000  | 0.00000    | 77.27000  | 77.27000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap | 0.00   |           | 81.30000  | 81.30000  | 0.00000    | 81.30000  | 81.30000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap | 0.00   |           | 79.80000  | 79.80000  | 0.00000    | 79.80000  | 79.80000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap | 0.00   |           | 81.86000  | 81.86000  | 0.00000    | 81.86000  | 81.86000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap | 0.00   |           | 87.61000  | 87.61000  | 0.00000    | 87.61000  | 87.61000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap | 0.00   |           | 87.94000  | 87.94000  | 0.00000    | 87.94000  | 87.94000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap | 0.00   |           | 80.89000  | 80.89000  | 0.00000    | 80.89000  | 80.89000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap | 0.00   |           | 88.68000  | 88.68000  | 0.00000    | 88.68000  | 88.68000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap | 0.00   |           | 92.02000  | 92.02000  | 0.00000    | 92.02000  | 92.02000     |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future        | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 100.00000 | 0.00000      |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap | 0.00   |           | 8.68300   | 8.68300   | 0.00000    | 8.68300   | 8.68300      |                |                   | 15.00      | 0.00  | 0.00        | 0               | 0.00          |
| 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   |           | 6.53000   | 101.12988 | 0.00000    | 6.53000   | 101.12988    |                |                   | 0.37       | 0.00  | 0.00        | 0               | 0.00          |
| R187             | On 05/11/2026 | Bond Future        | 0.00   |           | 6.84059   | 102.71077 | 0.00000    | 6.79293   | 102.71623    |                |                   | 0.12       | 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   |           | 6.79000   | 105.34679 | 0.00000    | 6.79000   | 105.34679    |                |                   | 1.38       | 0.00  | 0.00        | 0               | 0.00          |
| R188             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.37028   | 105.90457 | 0.00000    | 7.38333   | 105.89094    |                |                   | 1.14       | 0.00  | 0.00        | 0               | 0.00          |
| R188             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.31218   | 104.04248 | 0.00000    | 7.33509   | 104.02321    |                |                   | 0.93       | 0.00  | 0.00        | 0               | 0.00          |
| R188             | On 06/05/2027 | Bond Future        | 0.00   |           | 7.04172   | 106.09010 | 0.00000    | 7.09264   | 106.05942    |                |                   | 0.63       | 0.00  | 0.00        | 0               | 0.00          |
| R188             | On 05/08/2027 | Bond Future        | 0.00   |           | 6.45218   | 102.85010 | 0.00000    | 6.65024   | 102.77816    |                |                   | 0.39       | 0.00  | 0.00        | 0               | 0.00          |
| R188             | On 04/11/2027 | Bond Future        | 0.00   |           | 4.65587   | 104.68913 | 0.00000    | 4.65587   | 104.68913    |                |                   | 0.39       | 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   |           | 278.86000 | 278.86000 | 0.00000    | 278.86000 | 278.86000    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future        | 0.00   |           | 308.79089 | 308.79089 | 0.00000    | 308.98433 | 308.98433    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 732.00        |
| R202             | On 04/02/2027 | Bond Future        | 0.00   |           | 309.02403 | 309.02403 | 0.00000    | 309.20727 | 309.20727    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 513.00        |
| R202             | On 06/05/2027 | Bond Future        | 0.00   |           | 315.17349 | 315.17349 | 0.00000    | 315.32825 | 315.32825    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| R202             | On 05/08/2027 | Bond Future        | 0.00   |           | 315.64552 | 315.64552 | 0.00000    | 315.68437 | 315.68437    |                |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| R202             | On 04/11/2027 | Bond Future        | 0.00   |           | 321.37385 | 321.37385 | 0.00000    | 321.37385 | 321.37385    |                |                   | 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          |

| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value |               | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|-------------|---------------|-----------------|---------------|
| R2030            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.22000     |       | 96.70370   | 0.00000   | 9.22000      | 96.70370       |                   |            | 4.25   | 0.00        | 0.00          | 0               | 0.00          |
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.72468     |       | 102.97108  | 0.00000   | 7.80214      | 102.75284      |                   |            | 3.79   | 0.00        | 0.00          | 0               | 152,800.00    |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.73522     |       | 100.88719  | 0.00000   | 7.82182      | 100.66021      |                   |            | 3.55   | 0.00        | 0.00          | 0               | 22,442.00     |
| R2030            | On 06/05/2027 | Bond Future        | 0.00   |           | 7.71777     |       | 102.87277  | 0.00000   | 7.81766      | 102.63064      |                   |            | 3.17   | 0.00        | 0.00          | 0               | 0.00          |
| R2030            | On 05/08/2027 | Bond Future        | 0.00   |           | 7.71361     |       | 100.86800  | 0.00000   | 7.84289      | 100.58152      |                   |            | 3.05   | 0.00        | 0.00          | 0               | 0.00          |
| R2030            | On 04/11/2027 | Bond Future        | 0.00   |           | 7.75335     |       | 102.67224  | 0.00000   | 7.75335      | 102.67224      |                   |            | 3.05   | 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   |           | 10.12000    |       | 95.11741   | 0.00000   | 10.12000     | 95.11741       |                   |            | 6.54   | 0.00        | 0.00          | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.04726     |       | 101.78746  | 0.00000   | 8.11888      | 101.47810      |                   |            | 6.59   | 0.00        | 92,728,376.06 | 911             | 199,570.00    |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.07755     |       | 103.68900  | 0.00000   | 8.15463      | 103.36913      |                   |            | 5.77   | 0.00        | 0.00          | 0               | 0.00          |
| R2032            | On 04/02/2027 | Bond Future        | 7.58   | Call      | 703.63000   |       | 0.70363    | 0.00000   | 646.05000    | 0.64605        | 703.630           |            | 5.19   | 0.30        | 0.00          | 0               | 500.00        |
| R2032            | On 04/02/2027 | Bond Future        | 8.08   | Call      | 1,573.28000 |       | 1.57328    | 0.00000   | 1,408.75000  | 1.40875        | 1,573.280         |            | 5.38   | 0.51        | 0.00          | 0               | 500.00        |
| R2032            | On 04/02/2027 | Bond Future        | 8.36   | Put       | 1,113.54000 |       | 1.11354    | 0.00000   | 1,217.93000  | 1.21793        | 1,113.540         |            | 5.63   | (0.38)      | 0.00          | 0               | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.08444     |       | 101.56775  | 0.00000   | 8.16903      | 101.23089      |                   |            | 5.39   | 0.00        | 0.00          | 0               | 0.00          |
| R2032            | On 06/05/2027 | Bond Future        | 7.58   | Call      | 889.71000   |       | 0.88971    | 0.00000   | 871.57000    | 0.87157        | 889.710           |            | 4.87   | 0.33        | 0.00          | 0               | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 7.94   | Call      | 1,464.43000 |       | 1.46443    | 0.00000   | 1,373.80000  | 1.37380        | 1,464.430         |            | 4.96   | 0.46        | 0.00          | 0               | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 8.08   | Call      | 1,749.56000 |       | 1.74956    | 0.00000   | 1,629.29000  | 1.62929        | 1,749.560         |            | 5.03   | 0.51        | 0.00          | 0               | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 8.44   | Call      | 2,639.66000 |       | 2.63966    | 0.00000   | 2,447.96000  | 2.44796        | 2,639.660         |            | 5.33   | 0.63        | 0.00          | 0               | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 8.47   | Put       | 1,197.30000 |       | 1.19730    | 0.00000   | 1,336.60000  | 1.33660        | 1,197.300         |            | 5.36   | (0.36)      | 0.00          | 0               | 500.00        |
| R2032            | On 06/05/2027 | Bond Future        | 8.93   | Put       | 774.74000   |       | 0.77474    | 0.00000   | 857.66000    | 0.85766        | 774.740           |            | 5.84   | (0.25)      | 0.00          | 0               | 500.00        |
| R2032            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.10142     |       | 103.54658  | 0.00000   | 8.20199      | 103.16356      |                   |            | 4.99   | 0.00        | 0.00          | 0               | 0.00          |
| R2032            | On 05/08/2027 | Bond Future        | 7.94   | Call      | 1,630.57000 |       | 1.63057    | 0.00000   | 1,492.00000  | 1.49200        | 1,630.570         |            | 4.66   | 0.46        | 0.00          | 0               | 500.00        |
| R2032            | On 05/08/2027 | Bond Future        | 8.44   | Call      | 2,731.36000 |       | 2.73136    | 0.00000   | 2,489.01000  | 2.48901        | 2,731.360         |            | 4.95   | 0.61        | 0.00          | 0               | 500.00        |
| R2032            | On 05/08/2027 | Bond Future        | 9.08   | Put       | 849.17000   |       | 0.84917    | 0.00000   | 928.23000    | 0.92823        | 849.170           |            | 5.47   | (0.25)      | 0.00          | 0               | 500.00        |
| R2032            | On 04/11/2027 | Bond Future        | 0.00   |           | 8.15235     |       | 101.24206  | 0.00000   | 8.15235      | 101.24206      |                   |            | 4.99   | 0.00        | 0.00          | 0               | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00   | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.25000    |       | 102.45427  | 0.00000   | 10.25000     | 102.45427      |                   |            | 7.30   | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.15413     |       | 110.15943  | 0.00000   | 8.22566      | 109.78961      |                   |            | 7.11   | 0.00        | 0.00          | 0               | 8,693.00      |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.18710     |       | 112.21742  | 0.00000   | 8.26356      | 111.83549      |                   |            | 6.26   | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 06/05/2027 | Bond Future        | 0.00   |           | 8.19930     |       | 109.38141  | 0.00000   | 8.28243      | 108.98039      |                   |            | 5.91   | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 05/08/2027 | Bond Future        | 0.00   |           | 8.22094     |       | 111.51239  | 0.00000   | 8.31814      | 111.06074      |                   |            | 5.43   | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 04/11/2027 | Bond Future        | 0.00   |           | 8.27266     |       | 108.46752  | 0.00000   | 8.27266      | 108.46752      |                   |            | 5.43   | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 31/03/2033 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00   | 0.00        | 0.00          | 0               | 0.00          |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 11.06000    |       | 92.08076   | 0.00000   | 11.06000     | 92.08076       |                   |            | 8.63   | 0.00        | 0.00          | 0               | 0.00          |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.33567     |       | 104.90529  | 0.00000   | 8.41222      | 104.44497      |                   |            | 8.90   | 0.00        | 0.00          | 0               | 102,045.00    |
| R2035            | On 05/11/2026 | Bond Future        | 7.97   | Call      | 818.03000   |       | 0.81803    | 0.00000   | 715.61000    | 0.71561        | 818.030           |            | 8.13   | 0.31        | 0.00          | 0               | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.47   | Put       | 1,384.79000 |       | 1.38479    | 0.00000   | 1,572.45000  | 1.57245        | 1,384.790         |            | 8.50   | (0.42)      | 0.00          | 0               | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 3,535.69000 |       | 3.53569    | 0.00000   | 3,182.40000  | 3.18240        | 3,535.690         |            | 8.98   | 0.73        | 0.00          | 0               | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 8.97   | Put       | 580.88000   |       | 0.58088    | 0.00000   | 661.37000    | 0.66137        | 580.880           |            | 9.26   | (0.21)      | 0.00          | 0               | 600.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 325.65000   |       | 0.32565    | 0.00000   | 372.17000    | 0.37217        | 325.650           |            | 9.84   | (0.13)      | 0.00          | 0               | 200.00        |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 135.02000   |       | 0.13502    | 0.00000   | 158.50000    | 0.15850        | 135.020           | 10.70      | (0.06) | 0.00        | 0.00          | 0               | 200.00        |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.37239     |       | 106.86493  | 0.00000   | 8.45317      | 106.39123      |                   |            | 7.92   | 0.00        | 0.00          | 0               | 0.00          |
| R2035            | On 04/02/2027 | Bond Future        | 7.70   | Call      | 745.33000   |       | 0.74533    | 0.00000   | 715.59000    | 0.71559        | 745.330           |            | 7.21   | 0.24        | 0.00          | 0               | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 7.86   | Call      | 987.07000   |       | 0.98707    | 0.00000   | 919.31000    | 0.91931        | 987.070           |            | 7.19   | 0.30        | 0.00          | 0               | 500.00        |
| R2035            | On 04/02/2027 | Bond Future        | 8.20   | Call      | 1,730.03000 |       | 1.73003    | 0.00000   | 1,548.61000  | 1.54861        | 1,730.030         |            | 7.30   | 0.44        | 0.00          | 0               | 3,000.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.36   | Call      | 2,196.08000 |       | 2.19608    | 0.00000   | 1,959.50000  | 1.95950        | 2,196.080         |            | 7.43   | 0.51        | 0.00          | 0               | 500.00        |
| R2035            | On 04/02/2027 | Bond Future        | 8.43   | Call      | 2,423.01000 |       | 2.42301    | 0.00000   | 2,163.30000  | 2.16330        | 2,423.010         |            | 7.51   | 0.53        | 0.00          | 0               | 1,050.00      |
| R2035            | On 04/02/2027 | Bond Future        | 8.67   | Put       | 1,561.78000 |       | 1.56178    | 0.00000   | 1,707.13000  | 1.70713        | 1,561.780         |            | 7.81   | (0.37)      | 0.00          | 0               | 500.00        |



| Contract Details |               |                    | Strike | Call /Put | MTM      | Yield  | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value  |  | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|----------|--------|------------|-----------|--------------|----------------|-------------------|------------|--------|--------------|--|-----------------|---------------|
| R2039            | On 05/08/2027 | Bond Future        | 9.53   | Put       | 2,725.96 | 0.0000 | 2.72596    | 0.00000   | 2,870.10     | 2.87010        | 2,725.960         | 9.92       | (0.35) | 0.00         |  | 0               | 910.00        |
| R2039            | On 05/08/2027 | Bond Future        | 9.68   | Put       | 2,412.59 | 0.0000 | 2.41259    | 0.00000   | 2,545.63     | 2.54563        | 2,412.590         | 10.12      | (0.32) | 0.00         |  | 0               | 180.00        |
| R2039            | On 04/11/2027 | Bond Future        | 0.00   |           | 9.10604  | 106.44 | 266        | 0.00000   | 9.10604      | 106.44         | 266               | 9.57       | 0.00   | 0.00         |  | 0               | 0.00          |
| R2039            | On 31/03/2039 | Price Contribution | 0.00   |           | 100.00   | 0.00   | 0000       | 0.00000   | 100.00       | 0.00           | 0000              | 0.00       | 0.00   | 0.00         |  | 0               | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution | 0.00   |           | 100.00   | 0.00   | 0000       | 0.00000   | 100.00       | 0.00           | 0000              | 0.00       | 0.00   | 0.00         |  | 0               | 0.00          |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 12.19    | 0.00   | 0000       | 0.00000   | 12.19        | 0.00           | 0000              | 12.37      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.00309  | 102.44 | 646        | 0.00000   | 9.06404      | 101.98         | 219               | 11.61      | 0.00   | 0.00         |  | 0               | 32,153.00     |
| R2040            | On 05/11/2026 | Bond Future        | 8.85   | Call      | 1,705.89 | 0.00   | 0000       | 0.00000   | 1,573.86     | 1.57386        | 1,705.890         | 11.01      | 0.43   | 0.00         |  | 0               | 14,000.00     |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 7,123.13 | 0.00   | 0000       | 0.00000   | 6,730.75     | 6.73075        | 7,123.130         | 13.15      | 0.85   | 0.00         |  | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 148.45   | 0.00   | 0000       | 0.00000   | 184.02       | 0.18402        | 148.450           | 14.82      | (0.05) | 0.00         |  | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 54.70    | 0.00   | 0000       | 0.00000   | 78.07        | 0.07807        | 54.700            | 15.96      | (0.02) | 0.00         |  | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.04866  | 99.85  | 189        | 0.00000   | 9.11232      | 99.37          | 432               | 11.11      | 0.00   | 0.00         |  | 0               | 54,058.00     |
| R2040            | On 04/02/2027 | Bond Future        | 8.78   | Call      | 2,063.83 | 0.00   | 0000       | 0.00000   | 1,899.67     | 1.89967        | 2,063.830         | 10.51      | 0.41   | 0.00         |  | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 9.67   | Put       | 1,495.25 | 0.00   | 0000       | 0.00000   | 1,577.62     | 1.57762        | 1,495.250         | 11.94      | (0.28) | 0.00         |  | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 10.17  | Put       | 875.26   | 0.00   | 0000       | 0.00000   | 923.25       | 0.92325        | 875.260           | 13.04      | (0.17) | 0.00         |  | 0               | 2,300.00      |
| R2040            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.08643  | 101.81 | 732        | 0.00000   | 9.15371      | 101.31         | 973               | 10.70      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2040            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.13226  | 99.29  | 073        | 0.00000   | 9.20736      | 98.74          | 422               | 10.73      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2040            | On 04/11/2027 | Bond Future        | 0.00   |           | 9.19016  | 101.06 | 569        | 0.00000   | 9.19016      | 101.06         | 569               | 10.73      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution | 0.00   |           | 100.00   | 0.00   | 0000       | 0.00000   | 100.00       | 0.00           | 0000              | 0.00       | 0.00   | 0.00         |  | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.94000  | 105.13 | 553        | 0.00000   | 9.94000      | 105.13         | 553               | 12.49      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.08586  | 109.64 | 360        | 0.00000   | 9.14172      | 109.15         | 849               | 12.87      | 0.00   | 0.00         |  | 0               | 4,116.00      |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.13397  | 111.69 | 192        | 0.00000   | 9.19227      | 111.19         | 268               | 11.76      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2042            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.17064  | 108.78 | 251        | 0.00000   | 9.23222      | 108.26         | 197               | 11.39      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2042            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.21360  | 110.90 | 183        | 0.00000   | 9.28238      | 110.32         | 851               | 10.98      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2042            | On 04/11/2027 | Bond Future        | 0.00   |           | 9.27290  | 107.78 | 291        | 0.00000   | 9.27290      | 107.78         | 291               | 10.98      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2042            | On 31/03/2042 | Price Contribution | 0.00   |           | 100.00   | 0.00   | 0000       | 0.00000   | 100.00       | 0.00           | 0000              | 0.00       | 0.00   | 0.00         |  | 0               | 0.00          |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 12.42    | 0.00   | 0000       | 0.00000   | 12.42        | 0.00           | 0000              | 13.86      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.10519  | 99.34  | 196        | 0.00000   | 9.17124      | 98.78          | 831               | 13.67      | 0.00   | 0.00         |  | 0               | 126,019.00    |
| R2044            | On 05/11/2026 | Bond Future        | 9.50   | Put       | 1,335.15 | 0.00   | 0000       | 0.00000   | 1,514.18     | 1.51418        | 1,335.150         | 13.67      | (0.30) | 0.00         |  | 0               | 15,000.00     |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.14809  | 96.81  | 457        | 0.00000   | 9.21671      | 96.24          | 613               | 13.11      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2044            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.18395  | 98.72  | 027        | 0.00000   | 9.25593      | 98.13          | 028               | 12.16      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2044            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.22675  | 96.25  | 859        | 0.00000   | 9.30573      | 95.61          | 916               | 12.29      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2044            | On 04/11/2027 | Bond Future        | 0.00   |           | 9.27964  | 97.97  | 933        | 0.00000   | 9.27964      | 97.97          | 933               | 12.29      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution | 0.00   |           | 100.00   | 0.00   | 0000       | 0.00000   | 100.00       | 0.00           | 0000              | 0.00       | 0.00   | 0.00         |  | 0               | 0.00          |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 12.37    | 0.00   | 0000       | 0.00000   | 12.37        | 0.00           | 0000              | 14.46      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.07403  | 98.66  | 127        | 0.00000   | 9.14008      | 98.06          | 087               | 14.32      | 0.00   | 1,973,225.40 |  | 20              | 286,147.00    |
| R2048            | On 05/11/2026 | Bond Future        | 9.50   | Put       | 1,369.23 | 0.00   | 0000       | 0.00000   | 1,550.66     | 1.55066        | 1,369.230         | 14.97      | (0.29) | 0.00         |  | 0               | 400.00        |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.11622  | 100.50 | 429        | 0.00000   | 9.18470      | 99.88          | 822               | 13.73      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2048            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.14524  | 98.03  | 942        | 0.00000   | 9.21679      | 97.40          | 093               | 13.36      | 0.00   | 0.00         |  | 0               | 260.00        |
| R2048            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.17961  | 99.94  | 957        | 0.00000   | 9.25754      | 99.26          | 074               | 12.93      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2048            | On 04/11/2027 | Bond Future        | 0.00   |           | 9.22995  | 97.30  | 090        | 0.00000   | 9.22995      | 97.30          | 090               | 12.93      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution | 0.00   |           | 100.00   | 0.00   | 0000       | 0.00000   | 100.00       | 0.00           | 0000              | 0.00       | 0.00   | 0.00         |  | 0               | 0.00          |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 12.28    | 0.00   | 0000       | 0.00000   | 12.28        | 0.00           | 0000              | 14.98      | 0.00   | 0.00         |  | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.99001  | 127.71 | 829        | 0.00000   | 9.05603      | 126.91         | 410               | 14.90      | 0.00   | 0.00         |  | 0               | 56,222.00     |
| R2053            | On 05/11/2026 | Bond Future        | 8.38   | Call      | 999.41   | 0.00   | 0000       | 0.00000   | 952.23       | 0.95223        | 999.410           | 14.05      | 0.21   | 0.00         |  | 0               | 530.00        |
| R2053            | On 05/11/2026 | Bond Future        | 8.85   | Call      | 2,793.69 | 0.00   | 0000       | 0.00000   | 2,523.74     | 2.52374        | 2,793.690         | 14.11      | 0.44   | 0.00         |  | 0               | 530.00        |
| R2053            | On 05/11/2026 | Bond Future        | 9.35   | Put       | 2,013.78 | 0.00   | 0000       | 0.00000   | 2,276.20     | 2.27620        | 2,013.780         | 15.18      | (0.31) | 0.00         |  | 0               | 530.00        |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.02722  | 130.10 | 439        | 0.00000   | 9.09561      | 129.27         | 915               | 13.72      | 0.00   | 0.00         |  | 0               | 0.00          |



| Contract Details |               |                    | Strike | Call /Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On<br>Option | Volatility | Delta  | Delta Value   | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|----------------------|------------|--------|---------------|-----------------|---------------|
| R2053            | On 06/05/2027 | Bond Future        | 0.00   |           | 9.05457     |       | 126.80068  | 0.00000   | 9.12599      | 125.94572      |                      | 13.36      | 0.00   | 0.00          | 0               | 0.00          |
| R2053            | On 05/08/2027 | Bond Future        | 0.00   |           | 9.08665     |       | 129.27098  | 0.00000   | 9.16428      | 128.34996      |                      | 13.44      | 0.00   | 0.00          | 0               | 0.00          |
| R2053            | On 04/11/2027 | Bond Future        | 0.00   |           | 9.13160     |       | 125.72475  | 0.00000   | 9.13160      | 125.72475      |                      | 13.44      | 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   |           | 11.39000    |       | 72.66650   | 0.00000   | 11.39000     | 72.66650       |                      | 10.53      | 0.00   | 0.00          | 0               | 0.00          |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.48408     |       | 86.43108   | 0.00000   | 8.56568      | 85.96018       |                      | 10.28      | 0.00   | 70,354,899.12 | 814             | 45,474.00     |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.51913     |       | 88.04574   | 0.00000   | 8.60453      | 87.56203       |                      | 9.20       | 0.00   | 0.00          | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 8.03   | Call      | 1,034.16000 |       | 1.03416    | 0.00000   | 963.36000    | 0.96336        | 1,034.160            | 8.61       | 0.31   | 0.00          | 0               | 3,237.00      |
| R209             | On 04/02/2027 | Bond Future        | 8.96   | Put       | 1,302.67000 |       | 1.30267    | 0.00000   | 1,442.55000  | 1.44255        | 1,302.670            | 9.55       | (0.32) | 0.00          | 0               | 3,237.00      |
| R209             | On 06/05/2027 | Bond Future        | 0.00   |           | 8.54007     |       | 86.62541   | 0.00000   | 8.63037      | 86.12316       |                      | 9.31       | 0.00   | 0.00          | 0               | 0.00          |
| R209             | On 06/05/2027 | Bond Future        | 8.25   | Call      | 1,827.20000 |       | 1.82720    | 0.00000   | 1,695.64000  | 1.69564        | 1,827.200            | 8.52       | 0.41   | 0.00          | 0               | 4,620.00      |
| R209             | On 06/05/2027 | Bond Future        | 9.32   | Put       | 1,231.81000 |       | 1.23181    | 0.00000   | 1,351.91000  | 1.35191        | 1,231.810            | 9.83       | (0.26) | 0.00          | 0               | 4,620.00      |
| R209             | On 05/08/2027 | Bond Future        | 0.00   |           | 8.56788     |       | 88.31321   | 0.00000   | 8.66793      | 87.76754       |                      | 8.55       | 0.00   | 0.00          | 0               | 0.00          |
| R209             | On 04/11/2027 | Bond Future        | 0.00   |           | 8.61547     |       | 86.74464   | 0.00000   | 8.61547      | 86.74464       |                      | 8.55       | 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   |           | 259.84000   |       | 259.84000  | 0.00000   | 259.84000    | 259.84000      |                      | 0.00       | 0.00   | 0.00          | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 271.86198   |       | 271.86198  | 0.00000   | 271.77926    | 271.77926      |                      | 0.00       | 0.00   | 0.00          | 0               | 307.00        |
| R210             | On 04/02/2027 | Bond Future        | 0.00   |           | 277.00576   |       | 277.00576  | 0.00000   | 276.90905    | 276.90905      |                      | 0.00       | 0.00   | 0.00          | 0               | 300.00        |
| R210             | On 06/05/2027 | Bond Future        | 0.00   |           | 278.84559   |       | 278.84559  | 0.00000   | 278.71887    | 278.71887      |                      | 0.00       | 0.00   | 0.00          | 0               | 0.00          |
| R210             | On 05/08/2027 | Bond Future        | 0.00   |           | 284.34253   |       | 284.34253  | 0.00000   | 284.10646    | 284.10646      |                      | 0.00       | 0.00   | 0.00          | 0               | 0.00          |
| R210             | On 04/11/2027 | Bond Future        | 0.00   |           | 285.75317   |       | 285.75317  | 0.00000   | 285.75317    | 285.75317      |                      | 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   |           | 9.69000     |       | 93.41614   | 0.00000   | 9.69000      | 93.41614       |                      | 5.59       | 0.00   | 0.00          | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 7.89100     |       | 98.15803   | 0.00000   | 7.96276      | 97.90571       |                      | 5.42       | 0.00   | 0.00          | 0               | 30,991.00     |
| R213             | On 04/02/2027 | Bond Future        | 0.00   |           | 7.91932     |       | 99.99163   | 0.00000   | 7.99762      | 99.73015       |                      | 4.57       | 0.00   | 0.00          | 0               | 33,457.00     |
| R213             | On 06/05/2027 | Bond Future        | 0.00   |           | 7.91267     |       | 98.40485   | 0.00000   | 8.00005      | 98.12797       |                      | 4.32       | 0.00   | 0.00          | 0               | 0.00          |
| R213             | On 06/05/2027 | Bond Future        | 8.13   | Call      | 1,796.09000 |       | 1.79609    | 0.00000   | 1,661.18000  | 1.66118        | 1,796.090            | 4.22       | 0.58   | 0.00          | 0               | 2,830.00      |
| R213             | On 06/05/2027 | Bond Future        | 9.25   | Put       | 406.02000   |       | 0.40602    | 0.00000   | 449.87000    | 0.44987        | 406.020              | 5.27       | (0.17) | 0.00          | 0               | 2,830.00      |
| R213             | On 05/08/2027 | Bond Future        | 0.00   |           | 7.91609     |       | 100.32235  | 0.00000   | 8.02327      | 100.00201      |                      | 3.91       | 0.00   | 0.00          | 0               | 0.00          |
| R213             | On 05/08/2027 | Bond Future        | 7.95   | Call      | 1,537.62000 |       | 1.53762    | 0.00000   | 1,414.96000  | 1.41496        | 1,537.620            | 3.73       | 0.52   | 0.00          | 0               | 1,200.00      |
| R213             | On 05/08/2027 | Bond Future        | 8.58   | Put       | 843.21000   |       | 0.84321    | 0.00000   | 953.88000    | 0.95388        | 843.210              | 4.15       | (0.31) | 0.00          | 0               | 1,200.00      |
| R213             | On 04/11/2027 | Bond Future        | 0.00   |           | 7.96879     |       | 98.56917   | 0.00000   | 7.96879      | 98.56917       |                      | 3.91       | 0.00   | 0.00          | 0               | 0.00          |
| R213             | On 28/02/2031 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00          | 0               | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                      | 0.00       | 0.00   | 0.00          | 0               | 0.00          |
| R214             | On 06/08/2026 | Bond Future        | 0.00   |           | 11.97000    |       | 65.62582   | 0.00000   | 11.97000     | 65.62582       |                      | 13.28      | 0.00   | 0.00          | 0               | 0.00          |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.02719     |       | 81.18010   | 0.00000   | 9.08810      | 80.76704       |                      | 13.03      | 0.00   | 0.00          | 0               | 23,956.00     |
| R214             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.07251     |       | 82.69656   | 0.00000   | 9.13588      | 82.27206       |                      | 11.97      | 0.00   | 0.00          | 0               | 0.00          |
| R214             | On 06/05/2027 | Bond Future        | 0.00   |           | 9.10357     |       | 81.02348   | 0.00000   | 9.17013      | 80.58221       |                      | 12.05      | 0.00   | 0.00          | 0               | 0.00          |
| R214             | On 05/08/2027 | Bond Future        | 0.00   |           | 9.14070     |       | 82.60218   | 0.00000   | 9.21415      | 82.12096       |                      | 11.61      | 0.00   | 0.00          | 0               | 0.00          |
| R214             | On 04/11/2027 | Bond Future        | 0.00   |           | 9.19601     |       | 80.78463   | 0.00000   | 9.19601      | 80.78463       |                      | 11.61      | 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 : | 301,981,383.80 | 2,944 | 1,645,166.00 |
| Grand Total:            | 301,981,383.80 | 2,944 | 1,645,166.00 |