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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2020

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| ES33                     | On | 04/02/2021 | Bond Future |        |            | 11.55027  | 76.48851  | 11.61032           | 76.17293           |                   |            | 0.00              | 0                | 35            |
| ES33                     | On | 06/05/2021 | Bond Future |        |            | 11.80442  | 73.52463  | 11.86696           | 73.20608           |                   |            | 0.00              | 0                |               |
| ES33                     | On | 05/08/2021 | Bond Future |        |            | 12.07210  | 74.32138  | 12.13737           | 73.99948           |                   |            | 0.00              | 0                |               |
| ES33                     | On | 04/11/2021 | Bond Future |        |            | 12.34842  | 71.34611  | 12.41655           | 71.02080           |                   |            | 0.00              | 0                |               |
| <b>Total ES33 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>35</b>     |
| <b>Total For ES33</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>35</b>     |
| ES42                     | On | 04/02/2021 | Bond Future |        |            | 12.20669  | 74.56332  | 12.19907           | 74.60706           |                   |            | 745,633.20        | 10               | 4,71          |
| ES42                     | On | 06/05/2021 | Bond Future |        |            | 12.46151  | 71.09536  | 12.45346           | 71.13996           |                   |            | 0.00              | 0                |               |
| ES42                     | On | 05/08/2021 | Bond Future |        |            | 12.72301  | 71.86615  | 12.71456           | 71.91136           |                   |            | 0.00              | 0                |               |
| ES42                     | On | 04/11/2021 | Bond Future |        |            | 12.99513  | 68.38138  | 12.98627           | 68.42710           |                   |            | 0.00              | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>745,633.20</b> | <b>10</b>        | <b>4,71</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>745,633.20</b> | <b>10</b>        | <b>4,71</b>   |
| I2025                    | On | 04/02/2021 | Bond Future |        |            | 146.42793 | 146.42793 | 146.36576          | 146.36576          |                   |            | 0.00              | 0                | 3,11          |
| I2025                    | On | 06/05/2021 | Bond Future |        |            | 148.01508 | 148.01508 | 147.95290          | 147.95290          |                   |            | 0.00              | 0                |               |
| I2025                    | On | 05/08/2021 | Bond Future |        |            | 148.12558 | 148.12558 | 148.06297          | 148.06297          |                   |            | 0.00              | 0                |               |

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| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2025                     | On | 04/11/2021 | Bond Future |        |            | 149.75164 | 149.75164 | 149.68845          | 149.68845          |                   |            | 0.00                  | 0                |               |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,17</b>   |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,17</b>   |
| I2029                     | On | 04/02/2021 | Bond Future |        |            | 103.43987 | 103.43987 | 103.51198          | 103.51198          |                   |            | 0.00                  | 0                | 2,22          |
| I2029                     | On | 06/05/2021 | Bond Future |        |            | 103.42335 | 103.42335 | 103.49679          | 103.49679          |                   |            | 0.00                  | 0                |               |
| I2029                     | On | 05/08/2021 | Bond Future |        |            | 104.56838 | 104.56838 | 104.64272          | 104.64272          |                   |            | 0.00                  | 0                |               |
| I2029                     | On | 04/11/2021 | Bond Future |        |            | 104.56779 | 104.56779 | 104.64309          | 104.64309          |                   |            | 0.00                  | 0                |               |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,22</b>   |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,22</b>   |
| I2033                     | On | 04/02/2021 | Bond Future |        |            | 97.31440  | 97.31440  | 97.51143           | 97.51143           |                   |            | 0.00                  | 0                | 7,61          |
| I2033                     | On | 06/05/2021 | Bond Future |        |            | 97.15541  | 97.15541  | 97.35506           | 97.35506           |                   |            | 0.00                  | 0                |               |
| I2033                     | On | 05/08/2021 | Bond Future |        |            | 98.23097  | 98.23097  | 98.43302           | 98.43302           |                   |            | 0.00                  | 0                |               |
| I2033                     | On | 04/11/2021 | Bond Future |        |            | 98.08676  | 98.08676  | 98.29101           | 98.29101           |                   |            | 0.00                  | 0                |               |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>7,61</b>   |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>7,61</b>   |
| I2038                     | On | 04/02/2021 | Bond Future |        |            | 107.62271 | 107.62271 | 107.75962          | 107.75962          |                   |            | 0.00                  | 0                | 9,46          |
| I2038                     | On | 06/05/2021 | Bond Future |        |            | 108.78948 | 108.78948 | 108.92843          | 108.92843          |                   |            | 0.00                  | 0                |               |
| I2038                     | On | 05/08/2021 | Bond Future |        |            | 108.27482 | 108.27482 | 108.41545          | 108.41545          |                   |            | 0.00                  | 0                |               |
| I2038                     | On | 04/11/2021 | Bond Future |        |            | 109.46349 | 109.46349 | 109.60579          | 109.60579          |                   |            | 0.00                  | 0                |               |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9,46</b>   |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9,46</b>   |
| I2046                     | On | 04/02/2021 | Bond Future |        |            | 96.64851  | 96.64851  | 96.31768           | 96.31768           |                   |            | 0.00                  | 0                | 14,77         |
| I2046                     | On | 06/05/2021 | Bond Future |        |            | 95.90878  | 95.90878  | 95.57459           | 95.57459           |                   |            | 0.00                  | 0                |               |
| I2046                     | On | 05/08/2021 | Bond Future |        |            | 96.97067  | 96.97067  | 96.63300           | 96.63300           |                   |            | 0.00                  | 0                |               |
| I2046                     | On | 04/11/2021 | Bond Future |        |            | 96.23070  | 96.23070  | 95.88951           | 95.88951           |                   |            | 0.00                  | 0                |               |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>14,77</b>  |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>14,77</b>  |
| I2050                     | On | 04/02/2021 | Bond Future |        |            | 96.81087  | 96.81087  | 96.80330           | 96.80330           |                   |            | 141,440,681.07        | 1,461            | 10,94         |
| I2050                     | On | 06/05/2021 | Bond Future |        |            | 97.86036  | 97.86036  | 97.85301           | 97.85301           |                   |            | 0.00                  | 0                |               |
| I2050                     | On | 05/08/2021 | Bond Future |        |            | 97.01887  | 97.01887  | 97.01173           | 97.01173           |                   |            | 0.00                  | 0                |               |
| I2050                     | On | 04/11/2021 | Bond Future |        |            | 98.08404  | 98.08404  | 98.07695           | 98.07695           |                   |            | 0.00                  | 0                |               |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>141,440,681.07</b> | <b>1,461</b>     | <b>10,94</b>  |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>141,440,681.07</b> | <b>1,461</b>     | <b>10,94</b>  |
| R186                      | On | 04/02/2021 | Bond Future |        |            | 7.08311   | 117.58790 | 7.13240            | 117.33201          |                   | 7.26       | 12,346,729.50         | 105              | 77,66         |
| R186                      | On | 06/05/2021 | Bond Future |        |            | 7.24739   | 118.83405 | 7.29951            | 118.57606          |                   | 6.62       | 0.00                  | 0                |               |
| R186                      | On | 05/08/2021 | Bond Future |        |            | 7.42523   | 114.84019 | 7.48057            | 114.57961          |                   | 6.64       | 0.00                  | 0                |               |
| R186                      | On | 04/11/2021 | Bond Future |        |            | 7.61235   | 116.07510 | 7.67119            | 115.81180          |                   | 5.96       | 0.00                  | 0                |               |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|-------------|
| <b>Total R186 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>12,346,729.50</b> | <b>105</b>       | <b>77,6</b> |
| R186                     | On | 04/02/2021 | Bond Future | 8.16   | Call       |           |           | 5,420.36000        | 5.42036            | 5,634,900         | 7.90       | 0.00                 | 0                |             |
| R186                     | On | 04/02/2021 | Bond Future | 8.16   | Put        |           |           | 243.51000          | 0.24351            | 202,160           | 7.90       | 0.00                 | 0                |             |
| R186                     | On | 04/02/2021 | Bond Future | 8.17   | Call       |           |           | 5,463.51000        | 5.46351            | 5,678,800         | 7.90       | 0.00                 | 0                |             |
| R186                     | On | 04/02/2021 | Bond Future | 8.17   | Put        |           |           | 237.73000          | 0.23773            | 197,130           | 7.90       | 0.00                 | 0                |             |
| R186                     | On | 04/02/2021 | Bond Future | 8.15   | Call       |           |           | 5,377.30000        | 5.37730            | 5,591,080         | 7.90       | 0.00                 | 0                |             |
| R186                     | On | 04/02/2021 | Bond Future | 8.15   | Put        |           |           | 249.40000          | 0.24940            | 207,290           | 7.90       | 0.00                 | 0                |             |
| R186                     | On | 04/02/2021 | Bond Future | 8.00   | Call       |           |           | 4,743.15000        | 4.74315            | 4,944,410         | 7.90       | 0.00                 | 0                |             |
| R186                     | On | 04/02/2021 | Bond Future | 8.00   | Put        |           |           | 352.89000          | 0.35289            | 298,260           | 7.90       | 0.00                 | 0                | 15,1        |
| R186                     | On | 06/05/2021 | Bond Future | 10.76  | Call       |           |           | 15,610.98000       | 15.61098           | 15,868,190        | 7.18       | 0.00                 | 0                |             |
| R186                     | On | 06/05/2021 | Bond Future | 10.76  | Put        |           |           | 3.56000            | 0.00356            | 2,780             | 7.18       | 0.00                 | 0                |             |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Call       |           |           | 15,651.93000       | 15.65193           | 15,909,170        | 7.18       | 0.00                 | 0                |             |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Put        |           |           | 3.46000            | 0.00346            | 2,710             | 7.18       | 0.00                 | 0                |             |
| R186                     | On | 06/05/2021 | Bond Future | 10.78  | Call       |           |           | 15,692.87000       | 15.69287           | 15,950,120        | 7.18       | 0.00                 | 0                |             |
| R186                     | On | 06/05/2021 | Bond Future | 10.78  | Put        |           |           | 3.37000            | 0.00337            | 2,630             | 7.18       | 0.00                 | 0                |             |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Call       |           |           | 6,076.97000        | 6.07697            | 6,272,020         | 7.15       | 0.00                 | 0                |             |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Put        |           |           | 874.95000          | 0.87495            | 809,420           | 7.15       | 0.00                 | 0                |             |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Call       |           |           | 6,111.03000        | 6.11103            | 6,306,640         | 7.15       | 0.00                 | 0                |             |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Put        |           |           | 864.71000          | 0.86471            | 799,740           | 7.15       | 0.00                 | 0                |             |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Call       |           |           | 6,042.96000        | 6.04296            | 6,237,450         | 7.15       | 0.00                 | 0                |             |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Put        |           |           | 885.28000          | 0.88528            | 819,190           | 7.15       | 0.00                 | 0                |             |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Call       |           |           | 3,838.32000        | 3.83832            | 3,992,840         | 6.10       | 0.00                 | 0                |             |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Put        |           |           | 1,898.96000        | 1.89896            | 1,790,180         | 6.10       | 0.00                 | 0                |             |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Call       |           |           | 3,781.80000        | 3.78180            | 3,935,070         | 6.09       | 0.00                 | 0                |             |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Put        |           |           | 1,929.91000        | 1.92991            | 1,819,880         | 6.09       | 0.00                 | 0                |             |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Call       |           |           | 3,810.01000        | 3.81001            | 3,963,910         | 6.10       | 0.00                 | 0                |             |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Put        |           |           | 1,914.38000        | 1.91438            | 1,804,980         | 6.10       | 0.00                 | 0                |             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>15,1</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>12,346,729.50</b> | <b>105</b>       | <b>92,7</b> |
| R197                     | On | 04/02/2021 | Bond Future |        |            | 316.32814 | 316.32814 | 316.14900          | 316.14900          |                   |            | 0.00                 | 0                | 2,4         |
| R197                     | On | 06/05/2021 | Bond Future |        |            | 319.75642 | 319.75642 | 319.57689          | 319.57689          |                   |            | 0.00                 | 0                |             |
| R197                     | On | 05/08/2021 | Bond Future |        |            | 315.30484 | 315.30484 | 315.12382          | 315.12382          |                   |            | 0.00                 | 0                |             |
| R197                     | On | 04/11/2021 | Bond Future |        |            | 318.76665 | 318.76665 | 318.58390          | 318.58390          |                   |            | 0.00                 | 0                |             |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,4</b>  |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,4</b>  |
| R202                     | On | 04/02/2021 | Bond Future |        |            | 214.96814 | 214.96814 | 215.61297          | 215.61297          |                   |            | 0.00                 | 0                | 7,8         |
| R202                     | On | 06/05/2021 | Bond Future |        |            | 217.29783 | 217.29783 | 217.95064          | 217.95064          |                   |            | 0.00                 | 0                |             |
| R202                     | On | 05/08/2021 | Bond Future |        |            | 215.45864 | 215.45864 | 216.11920          | 216.11920          |                   |            | 0.00                 | 0                |             |
| R202                     | On | 04/11/2021 | Bond Future |        |            | 217.82397 | 217.82397 | 218.49199          | 218.49199          |                   |            | 0.00                 | 0                |             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,82</b>   |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,82</b>   |
| R2023                     | On | 04/02/2021 | Bond Future |        |            | 4.19646   | 110.38349 | 4.17449            | 110.42818          |                   | 1.61       | 662,300.94           | 6                | 31,12         |
| R2023                     | On | 06/05/2021 | Bond Future |        |            | 4.18195   | 107.64628 | 4.15645            | 107.69198          |                   | 1.59       | 0.00                 | 0                |               |
| R2023                     | On | 05/08/2021 | Bond Future |        |            | 4.15186   | 108.81236 | 4.12186            | 108.85871          |                   | 1.42       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future |        |            | 4.10941   | 106.07502 | 4.07337            | 106.12197          |                   | 1.18       | 0.00                 | 0                |               |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>662,300.94</b>    | <b>6</b>         | <b>31,12</b>  |
| R2023                     | On | 04/02/2021 | Bond Future | 6.33   | Call       |           |           | 4,272.21000        | 4.27221            | 4,227,520         | 2.00       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.33   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.00       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.34   | Call       |           |           | 4,291.51000        | 4.29151            | 4,246,820         | 2.00       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.34   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.00       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.32   | Call       |           |           | 4,252.90000        | 4.25290            | 4,208,210         | 2.00       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.32   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.00       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 1.86       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Call       |           |           | 5,877.82000        | 5.87782            | 5,832,120         | 1.86       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 1.86       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Call       |           |           | 5,894.45000        | 5.89445            | 5,848,750         | 1.86       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 1.86       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Call       |           |           | 5,911.08000        | 5.91108            | 5,865,380         | 1.86       | 0.00                 | 0                |               |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 1,890.47000        | 1.89047            | 1,847,590         | 1.59       | 0.00                 | 0                |               |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 75.36000           | 0.07536            | 78,830            | 1.59       | 0.00                 | 0                |               |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 1,863.60000        | 1.86360            | 1,820,860         | 1.59       | 0.00                 | 0                |               |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 78.70000           | 0.07870            | 82,310            | 1.59       | 0.00                 | 0                |               |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 1,877.03000        | 1.87703            | 1,834,210         | 1.59       | 0.00                 | 0                |               |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 77.02000           | 0.07702            | 80,550            | 1.59       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Put        |           |           | 160.38000          | 0.16038            | 168,730           | 1.29       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Call       |           |           | 1,252.75000        | 1.25275            | 1,214,040         | 1.29       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Put        |           |           | 157.67000          | 0.15767            | 165,910           | 1.29       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Call       |           |           | 1,232.53000        | 1.23253            | 1,194,050         | 1.29       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Put        |           |           | 163.13000          | 0.16313            | 171,600           | 1.29       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Call       |           |           | 1,242.62000        | 1.24262            | 1,204,020         | 1.29       | 0.00                 | 0                |               |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |               |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>662,300.94</b>    | <b>6</b>         | <b>31,12</b>  |
| R2030                     | On | 04/02/2021 | Bond Future |        |            | 8.98194   | 94.23112  | 9.06212            | 93.76465           |                   | 12.23      | 39,953,994.88        | 424              | 110,24        |
| R2030                     | On | 06/05/2021 | Bond Future |        |            | 9.17608   | 95.23053  | 9.25973            | 94.75957           |                   | 11.49      | 0.00                 | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future |        |            | 9.38608   | 92.25696  | 9.47360            | 91.78112           |                   | 11.39      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future |        |            | 9.59308   | 93.24922  | 9.68453            | 92.76833           |                   | 10.32      | 0.00                 | 0                |               |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>39,953,994.88</b> | <b>424</b>       | <b>110,24</b> |
| R2030                     | On | 04/02/2021 | Bond Future | 9.16   | Call       |           |           | 2,491.69000        | 2.49169            | 2,717,720         | 12.36      | 0.00                 | 0                |               |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030            | On | 04/02/2021 | Bond Future | 9.16   | Put        |           |           | 1,926.29000        | 1.92629            | 1,685,850         | 12.36      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.36   | Call       |           |           | 663.95000          | 0.66395            | 744,860           | 11.72      | 0.00  | 0                | 80         |
| R2030            | On | 04/02/2021 | Bond Future | 8.86   | Put        |           |           | 2,819.59000        | 2.81959            | 2,520,090         | 12.14      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.86   | Call       |           |           | 1,637.90000        | 1.63790            | 1,804,870         | 12.14      | 0.00  | 0                | 80         |
| R2030            | On | 04/02/2021 | Bond Future | 10.20  | Call       |           |           | 6,715.15000        | 6.71515            | 7,102,850         | 13.43      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.37   | Call       |           |           | 678.08000          | 0.67808            | 760,440           | 11.73      | 0.00  | 0                | 1,00       |
| R2030            | On | 04/02/2021 | Bond Future | 9.12   | Put        |           |           | 2,031.07000        | 2.03107            | 1,782,730         | 12.33      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.12   | Call       |           |           | 2,365.95000        | 2.36595            | 2,584,080         | 12.33      | 0.00  | 0                | 1,00       |
| R2030            | On | 04/02/2021 | Bond Future | 9.20   | Put        |           |           | 1,825.63000        | 1.82563            | 1,593,060         | 12.39      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.15   | Put        |           |           | 1,952.10000        | 1.95210            | 1,709,680         | 12.35      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.36   | Put        |           |           | 4,852.85000        | 4.85285            | 4,467,290         | 11.72      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.20   | Call       |           |           | 466.97000          | 0.46697            | 526,770           | 11.59      | 0.00  | 0                | 1,60       |
| R2030            | On | 04/02/2021 | Bond Future | 9.30   | Call       |           |           | 2,961.06000        | 2.96106            | 3,214,240         | 12.49      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.30   | Put        |           |           | 1,594.64000        | 1.59464            | 1,381,350         | 12.49      | 0.00  | 0                | 2,00       |
| R2030            | On | 04/02/2021 | Bond Future | 9.35   | Call       |           |           | 3,140.03000        | 3.14003            | 3,402,590         | 12.55      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 10.20  | Put        |           |           | 407.87000          | 0.40787            | 329,100           | 13.43      | 0.00  | 0                | 1,80       |
| R2030            | On | 04/02/2021 | Bond Future | 8.37   | Put        |           |           | 4,805.64000        | 4.80564            | 4,421,530         | 11.73      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.17   | Call       |           |           | 2,523.65000        | 2.52365            | 2,751,650         | 12.37      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.17   | Put        |           |           | 1,900.74000        | 1.90074            | 1,662,270         | 12.37      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.15   | Call       |           |           | 2,459.94000        | 2.45994            | 2,683,990         | 12.35      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.35   | Put        |           |           | 1,489.70000        | 1.48970            | 1,285,790         | 12.55      | 0.00  | 0                | 2,00       |
| R2030            | On | 04/02/2021 | Bond Future | 9.20   | Call       |           |           | 2,620.81000        | 2.62081            | 2,854,710         | 12.39      | 0.00  | 0                | 1,60       |
| R2030            | On | 04/02/2021 | Bond Future | 8.20   | Put        |           |           | 5,644.10000        | 5.64410            | 5,237,430         | 11.59      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 9.92   | Call       |           |           | 5,230.92000        | 5.23092            | 5,539,200         | 12.10      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 9.92   | Put        |           |           | 1,619.68000        | 1.61968            | 1,457,000         | 12.10      | 0.00  | 0                | 70         |
| R2030            | On | 06/05/2021 | Bond Future | 9.22   | Call       |           |           | 2,886.76000        | 2.88676            | 3,103,990         | 11.47      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 9.22   | Put        |           |           | 3,110.06000        | 3.11006            | 2,856,330         | 11.47      | 0.00  | 0                | 70         |
| R2030            | On | 06/05/2021 | Bond Future | 7.97   | Put        |           |           | 8,193.34000        | 8.19334            | 7,785,560         | 10.84      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 8.77   | Put        |           |           | 4,570.65000        | 4.57065            | 4,254,010         | 11.18      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 8.77   | Call       |           |           | 1,769.01000        | 1.76901            | 1,923,330         | 11.18      | 0.00  | 0                | 30         |
| R2030            | On | 06/05/2021 | Bond Future | 9.27   | Put        |           |           | 2,972.28000        | 2.97228            | 2,725,570         | 11.50      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 9.27   | Call       |           |           | 3,029.89000        | 3.02989            | 3,254,140         | 11.50      | 0.00  | 0                | 30         |
| R2030            | On | 06/05/2021 | Bond Future | 10.95  | Call       |           |           | 9,380.54000        | 9.38054            | 9,785,310         | 12.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 9.15   | Call       |           |           | 2,693.27000        | 2.69327            | 2,900,650         | 11.43      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.70  | Call       |           |           | 12,637.15000       | 12.63715           | 13,081,140        | 12.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.70  | Put        |           |           | 163.39000          | 0.16339            | 136,420           | 12.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.71  | Call       |           |           | 12,681.02000       | 12.68102           | 13,125,360        | 12.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.71  | Put        |           |           | 160.82000          | 0.16082            | 134,200           | 12.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.69  | Call       |           |           | 12,593.28000       | 12.59328           | 13,036,920        | 12.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 7.97   | Call       |           |           | 576.25000          | 0.57625            | 639,430           | 10.84      | 0.00  | 0                | 70         |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr     |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2030                     | On | 06/05/2021 | Bond Future | 10.74      | Put       |           | 652.00000          | 0.65200            | 569,810           | 12.51      | 0.00                 | 0                |                |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04      | Call      |           | 5,694.86000        | 5.69486            | 6,016,300         | 12.24      | 0.00                 | 0                |                |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04      | Put       |           | 1,447.02000        | 1.44702            | 1,297,500         | 12.24      | 0.00                 | 0                |                |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15       | Put       |           | 3,311.69000        | 3.31169            | 3,048,110         | 11.43      | 0.00                 | 0                |                |
| R2030                     | On | 06/05/2021 | Bond Future | 11.69      | Put       |           | 166.00000          | 0.16600            | 138,680           | 12.51      | 0.00                 | 0                |                |
| R2030                     | On | 06/05/2021 | Bond Future | 10.95      | Put       |           | 493.23000          | 0.49323            | 427,040           | 12.51      | 0.00                 | 0                | 30             |
| R2030                     | On | 06/05/2021 | Bond Future | 10.74      | Call      |           | 8,497.46000        | 8.49746            | 8,886,230         | 12.51      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 12.10      | Put       |           | 294.99000          | 0.29499            | 258,020           | 12.30      | 0.00                 | 0                | 60             |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42      | Call      |           | 6,691.20000        | 6.69120            | 7,020,310         | 12.21      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42      | Put       |           | 1,743.17000        | 1.74317            | 1,596,440         | 12.21      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43      | Call      |           | 6,728.91000        | 6.72891            | 7,058,860         | 12.22      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43      | Put       |           | 1,730.47000        | 1.73047            | 1,584,580         | 12.22      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41      | Call      |           | 6,653.81000        | 6.65381            | 6,982,070         | 12.20      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 8.95       | Put       |           | 5,138.30000        | 5.13830            | 4,833,310         | 11.06      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 8.95       | Call      |           | 2,243.47000        | 2.24347            | 2,414,320         | 11.06      | 0.00                 | 0                | 60             |
| R2030                     | On | 05/08/2021 | Bond Future | 9.45       | Put       |           | 3,609.67000        | 3.60967            | 3,363,120         | 11.36      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 9.45       | Call      |           | 3,481.67000        | 3.48167            | 3,710,960         | 11.36      | 0.00                 | 0                | 60             |
| R2030                     | On | 05/08/2021 | Bond Future | 12.10      | Call      |           | 13,200.96000       | 13.20096           | 13,639,830        | 12.30      | 0.00                 | 0                |                |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41      | Put       |           | 1,756.23000        | 1.75623            | 1,608,650         | 12.20      | 0.00                 | 0                |                |
| R2030                     | On | 04/11/2021 | Bond Future | 10.59      | Put       |           | 2,049.14000        | 2.04914            | 1,893,670         | 11.02      | 0.00                 | 0                |                |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60      | Call      |           | 6,674.50000        | 6.67450            | 7,000,720         | 11.03      | 0.00                 | 0                |                |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60      | Put       |           | 2,036.02000        | 2.03602            | 1,881,350         | 11.03      | 0.00                 | 0                |                |
| R2030                     | On | 04/11/2021 | Bond Future | 10.61      | Call      |           | 6,710.42000        | 6.71042            | 7,037,440         | 11.04      | 0.00                 | 0                |                |
| R2030                     | On | 04/11/2021 | Bond Future | 10.61      | Put       |           | 2,022.98000        | 2.02298            | 1,869,110         | 11.04      | 0.00                 | 0                |                |
| R2030                     | On | 04/11/2021 | Bond Future | 10.59      | Call      |           | 6,638.63000        | 6.63863            | 6,964,050         | 11.02      | 0.00                 | 0                |                |
| <b>Total R2030 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>17,400</b>  |
| <b>Total For R2030</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>39,953,994.88</b> | <b>424</b>       | <b>127,640</b> |
| R2032                     | On | 04/02/2021 | Bond Future |            |           | 10.04469  | 91.10252           | 10.11455           | 90.67987          | 14.37      | 47,191,105.36        | 518              | 119,820        |
| R2032                     | On | 06/05/2021 | Bond Future |            |           | 10.25710  | 87.92342           | 10.32983           | 87.49673          | 14.27      | 0.00                 | 0                |                |
| R2032                     | On | 05/08/2021 | Bond Future |            |           | 10.48025  | 88.87626           | 10.55610           | 88.44503          | 13.57      | 0.00                 | 0                |                |
| R2032                     | On | 04/11/2021 | Bond Future |            |           | 10.71015  | 85.68724           | 10.78926           | 85.25149          | 12.89      | 0.00                 | 0                |                |
| <b>Total R2032 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>47,191,105.36</b> | <b>518</b>       | <b>119,820</b> |
| R2032                     | On | 04/02/2021 | Bond Future | 9.62       | Call      |           | 1,225.42000        | 1.22542            | 1,325,890         | 14.00      | 0.00                 | 0                |                |
| R2032                     | On | 04/02/2021 | Bond Future | 9.62       | Put       |           | 4,278.04000        | 4.27804            | 3,955,860         | 14.00      | 0.00                 | 0                |                |
| R2032                     | On | 04/02/2021 | Bond Future | 9.63       | Call      |           | 1,246.23000        | 1.24623            | 1,348,120         | 14.02      | 0.00                 | 0                |                |
| R2032                     | On | 04/02/2021 | Bond Future | 9.63       | Put       |           | 4,235.71000        | 4.23571            | 3,914,950         | 14.02      | 0.00                 | 0                |                |
| R2032                     | On | 04/02/2021 | Bond Future | 9.29       | Call      |           | 660.96000          | 0.66096            | 719,980           | 13.62      | 0.00                 | 0                | 80             |
| R2032                     | On | 04/02/2021 | Bond Future | 10.82      | Call      |           | 5,173.60000        | 5.17360            | 5,455,950         | 15.52      | 0.00                 | 0                |                |
| R2032                     | On | 04/02/2021 | Bond Future | 9.61       | Call      |           | 1,204.98000        | 1.20498            | 1,304,040         | 13.99      | 0.00                 | 0                |                |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032                     | On | 04/02/2021 | Bond Future | 10.82      | Put       |           | 1,056.91000        | 1.05691            | 916,610           | 15.52      | 0.00                 | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 9.61       | Put       |           | 4,320.80000        | 4.32080            | 3,997,210         | 13.99      | 0.00                 | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 8.79       | Put       |           | 8,723.38000        | 8.72338            | 8,321,010         | 13.33      | 0.00                 | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 8.79       | Call      |           | 215.79000          | 0.21579            | 236,070           | 13.33      | 0.00                 | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 9.29       | Put       |           | 5,831.16000        | 5.83116            | 5,467,530         | 13.62      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10      | Put       |           | 635.52000          | 0.63552            | 566,230           | 15.55      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33      | Call      |           | 3,454.40000        | 3.45440            | 3,650,440         | 14.34      | 0.00                 | 0                | 70            |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11      | Call      |           | 10,235.04000       | 10.23504           | 10,593,080        | 15.55      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11      | Put       |           | 627.94000          | 0.62794            | 559,290           | 15.55      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12      | Call      |           | 10,277.24000       | 10.27724           | 10,635,910        | 15.55      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12      | Put       |           | 620.44000          | 0.62044            | 552,420           | 15.55      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10      | Call      |           | 10,192.86000       | 10.19286           | 10,550,260        | 15.55      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57      | Call      |           | 12,200.96000       | 12.20096           | 12,583,930        | 15.55      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57      | Put       |           | 352.86000          | 0.35286            | 309,140           | 15.55      | 0.00                 | 0                | 70            |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33      | Put       |           | 3,453.41000        | 3.45341            | 3,222,760         | 14.34      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36      | Call      |           | 6,793.26000        | 6.79326            | 7,068,900         | 14.47      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36      | Put       |           | 2,399.05000        | 2.39905            | 2,243,460         | 14.47      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37      | Call      |           | 6,830.65000        | 6.83065            | 7,107,040         | 14.48      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37      | Put       |           | 2,383.75000        | 2.38375            | 2,228,910         | 14.48      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35      | Call      |           | 6,755.92000        | 6.75592            | 7,030,810         | 14.46      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35      | Put       |           | 2,414.45000        | 2.41445            | 2,258,110         | 14.46      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Put       |           | 2,542.37000        | 2.54237            | 2,391,550         | 13.88      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Call      |           | 7,331.97000        | 7.33197            | 7,617,570         | 13.89      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Put       |           | 2,527.88000        | 2.52788            | 2,377,730         | 13.89      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Call      |           | 7,368.21000        | 7.36821            | 7,654,470         | 13.91      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Put       |           | 2,513.47000        | 2.51347            | 2,363,980         | 13.91      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Call      |           | 7,295.77000        | 7.29577            | 7,580,700         | 13.88      | 0.00                 | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,87</b>   |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>47,191,105.36</b> | <b>518</b>       | <b>123,65</b> |
| R2035                     | On | 04/02/2021 | Bond Future |            |           | 10.79610  | 90.22671           | 10.86614           | 89.77882          | 15.80      | 23,910,078.15        | 265              | 99,95         |
| R2035                     | On | 06/05/2021 | Bond Future |            |           | 11.01387  | 86.70900           | 11.08672           | 86.25679          | 15.98      | 0.00                 | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future |            |           | 11.24544  | 87.64854           | 11.32140           | 87.19156          | 15.24      | 0.00                 | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future |            |           | 11.48278  | 84.11675           | 11.56195           | 83.65497          | 14.58      | 0.00                 | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>23,910,078.15</b> | <b>265</b>       | <b>99,95</b>  |
| R2035                     | On | 04/02/2021 | Bond Future | 10.05      | Call      |           | 742.07000          | 0.74207            | 806,600           | 14.82      | 0.00                 | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 10.05      | Put       |           | 6,180.52000        | 6.18052            | 5,797,160         | 14.82      | 0.00                 | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 11.14      | Call      |           | 3,706.57000        | 3.70657            | 3,938,530         | 16.34      | 0.00                 | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 11.14      | Put       |           | 1,987.69000        | 1.98769            | 1,771,760         | 16.34      | 0.00                 | 0                | 65            |
| R2035                     | On | 04/02/2021 | Bond Future | 10.06      | Call      |           | 757.73000          | 0.75773            | 823,440           | 14.84      | 0.00                 | 0                |               |



| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 04/02/2021 | Bond Future | 10.06  | Put        |           |           | 6,126.55000        | 6.12655            | 5,744,370         | 14.84      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.04  | Call       |           |           | 726.75000          | 0.72675            | 790,120           | 14.81      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.04  | Put        |           |           | 6,234.91000        | 6.23491            | 5,850,390         | 14.81      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.14  | Call       |           |           | 890.75000          | 0.89075            | 966,300           | 14.98      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.14  | Put        |           |           | 5,705.27000        | 5.70527            | 5,332,930         | 14.98      | 0.00  | 0                | 6%         |
| R2035            | On | 06/05/2021 | Bond Future | 12.02  | Call       |           |           | 7,338.81000        | 7.33881            | 7,642,080         | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.02  | Put        |           |           | 1,845.96000        | 1.84596            | 1,697,020         | 17.44      | 0.00  | 0                | 7%         |
| R2035            | On | 06/05/2021 | Bond Future | 11.15  | Put        |           |           | 3,629.91000        | 3.62991            | 3,392,350         | 16.13      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.81  | Put        |           |           | 4,720.52000        | 4.72052            | 4,443,090         | 15.80      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.81  | Call       |           |           | 2,983.84000        | 2.98384            | 3,158,620         | 15.80      | 0.00  | 0                | 1,6%       |
| R2035            | On | 06/05/2021 | Bond Future | 12.37  | Call       |           |           | 8,725.49000        | 8.72549            | 9,060,530         | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.55  | Put        |           |           | 2,653.57000        | 2.65357            | 2,460,220         | 16.66      | 0.00  | 0                | 1,6%       |
| R2035            | On | 06/05/2021 | Bond Future | 12.77  | Call       |           |           | 10,390.02000       | 10.39002           | 10,756,140        | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.77  | Put        |           |           | 858.94000          | 0.85894            | 772,850           | 17.44      | 0.00  | 0                | 1,6%       |
| R2035            | On | 06/05/2021 | Bond Future | 10.40  | Put        |           |           | 6,346.30000        | 6.34630            | 6,021,520         | 15.35      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.40  | Call       |           |           | 1,939.37000        | 1.93937            | 2,066,800         | 15.35      | 0.00  | 0                | 6%         |
| R2035            | On | 06/05/2021 | Bond Future | 12.36  | Call       |           |           | 8,684.83000        | 8.68483            | 9,019,030         | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.15  | Call       |           |           | 4,019.86000        | 4.01986            | 4,234,510         | 16.13      | 0.00  | 0                | 6%         |
| R2035            | On | 06/05/2021 | Bond Future | 12.91  | Call       |           |           | 10,986.54000       | 10.98654           | 11,362,120        | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.91  | Put        |           |           | 736.07000          | 0.73607            | 659,440           | 17.44      | 0.00  | 0                | 6%         |
| R2035            | On | 06/05/2021 | Bond Future | 10.24  | Call       |           |           | 1,596.14000        | 1.59614            | 1,706,020         | 15.15      | 0.00  | 0                | 7%         |
| R2035            | On | 06/05/2021 | Bond Future | 11.55  | Call       |           |           | 5,448.34000        | 5.44834            | 5,707,200         | 16.66      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.36  | Put        |           |           | 1,321.95000        | 1.32195            | 1,203,940         | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.37  | Put        |           |           | 1,308.61000        | 1.30861            | 1,191,440         | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.35  | Call       |           |           | 8,644.23000        | 8.64423            | 8,977,570         | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.35  | Put        |           |           | 1,335.40000        | 1.33540            | 1,216,530         | 17.44      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.32  | Call       |           |           | 4,599.43000        | 4.59943            | 4,833,470         | 16.33      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.32  | Put        |           |           | 3,174.88000        | 3.17488            | 2,956,710         | 16.33      | 0.00  | 0                | 7%         |
| R2035            | On | 06/05/2021 | Bond Future | 10.24  | Put        |           |           | 7,077.71000        | 7.07771            | 6,735,380         | 15.15      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 0.25000            | 0.00025            | 0,270             | 14.33      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 51,132.67000       | 51.13267           | 50,675,710        | 14.33      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 0.26000            | 0.00026            | 0,280             | 14.33      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 51,015.97000       | 51.01597           | 50,559,010        | 14.33      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 0.26000            | 0.00026            | 0,290             | 14.33      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 50,899.39000       | 50.89939           | 50,442,440        | 14.33      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Call       |           |           | 8,080.54000        | 8.08054            | 8,382,520         | 15.77      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Put        |           |           | 2,834.14000        | 2.83414            | 2,674,340         | 15.77      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.75  | Call       |           |           | 5,399.27000        | 5.39927            | 5,643,030         | 14.79      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.75  | Put        |           |           | 4,317.48000        | 4.31748            | 4,099,460         | 14.79      | 0.00  | 0                | 7%         |
| R2035            | On | 04/11/2021 | Bond Future | 12.52  | Call       |           |           | 8,113.89000        | 8.11389            | 8,416,610         | 15.77      | 0.00  | 0                |            |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2035                     | On | 04/11/2021 | Bond Future | 11.08  | Put        |           |           | 6,336.68000        | 6.33668            | 6,058,470         | 14.22      | 0.00                 | 0                | 78            |
| R2035                     | On | 04/11/2021 | Bond Future | 10.23  | Put        |           |           | 9,985.81000        | 9.98581            | 9,632,600         | 13.66      | 0.00                 | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 10.23  | Call       |           |           | 1,684.66000        | 1.68466            | 1,793,230         | 13.66      | 0.00                 | 0                | 78            |
| R2035                     | On | 04/11/2021 | Bond Future | 12.53  | Call       |           |           | 8,147.29000        | 8.14729            | 8,450,740         | 15.77      | 0.00                 | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 12.52  | Put        |           |           | 2,814.82000        | 2.81482            | 2,655,760         | 15.77      | 0.00                 | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 12.53  | Put        |           |           | 2,795.61000        | 2.79561            | 2,637,280         | 15.77      | 0.00                 | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 11.08  | Call       |           |           | 3,465.78000        | 3.46578            | 3,649,350         | 14.22      | 0.00                 | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>12,77</b>  |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>23,910,078.15</b> | <b>265</b>       | <b>112,73</b> |
| R2037                     | On | 04/02/2021 | Bond Future |        |            | 11.03387  | 81.37109  | 11.08302           | 81.05981           |                   | 17.72      | 21,563,338.85        | 265              | 129,30        |
| R2037                     | On | 06/05/2021 | Bond Future |        |            | 11.25217  | 82.23443  | 11.30327           | 81.92026           |                   | 17.02      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future |        |            | 11.48599  | 78.86989  | 11.53929           | 78.55243           |                   | 17.10      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future |        |            | 11.71326  | 79.71838  | 11.76874           | 79.39760           |                   | 15.52      | 0.00                 | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>21,563,338.85</b> | <b>265</b>       | <b>129,30</b> |
| R2037                     | On | 04/02/2021 | Bond Future | 13.73  | Call       |           |           | 14,427.42000       | 14.42742           | 14,728,770        | 19.65      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 13.73  | Put        |           |           | 46.50000           | 0.04650            | 36,570            | 19.65      | 0.00                 | 0                | 30            |
| R2037                     | On | 04/02/2021 | Bond Future | 11.97  | Put        |           |           | 998.28000          | 0.99828            | 892,320           | 19.58      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.29  | Call       |           |           | 806.78000          | 0.80678            | 842,940           | 16.61      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.29  | Put        |           |           | 6,059.52000        | 6.05952            | 5,784,400         | 16.61      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.85  | Call       |           |           | 2,046.55000        | 2.04655            | 2,134,140         | 17.53      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.85  | Put        |           |           | 3,538.64000        | 3.53864            | 3,314,950         | 17.53      | 0.00                 | 0                | 7             |
| R2037                     | On | 04/02/2021 | Bond Future | 10.35  | Call       |           |           | 908.04000          | 0.90804            | 948,680           | 16.73      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.28  | Call       |           |           | 790.73000          | 0.79073            | 826,160           | 16.60      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.28  | Put        |           |           | 6,112.95000        | 6.11295            | 5,837,100         | 16.60      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.90  | Call       |           |           | 5,999.78000        | 5.99978            | 6,199,080         | 19.42      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.90  | Put        |           |           | 1,081.76000        | 1.08176            | 969,780           | 19.42      | 0.00                 | 0                | 24            |
| R2037                     | On | 04/02/2021 | Bond Future | 10.48  | Put        |           |           | 5,102.91000        | 5.10291            | 4,842,940         | 16.96      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 9.65   | Call       |           |           | 196.46000          | 0.19646            | 203,580           | 16.14      | 0.00                 | 0                | 7             |
| R2037                     | On | 04/02/2021 | Bond Future | 11.97  | Call       |           |           | 6,316.16000        | 6.31616            | 6,521,480         | 19.58      | 0.00                 | 0                | 30            |
| R2037                     | On | 04/02/2021 | Bond Future | 9.65   | Put        |           |           | 10,070.49000       | 10.07049           | 9,766,330         | 16.14      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.48  | Call       |           |           | 1,154.56000        | 1.15456            | 1,205,870         | 16.96      | 0.00                 | 0                | 24            |
| R2037                     | On | 04/02/2021 | Bond Future | 10.27  | Call       |           |           | 774.77000          | 0.77477            | 809,490           | 16.58      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.27  | Put        |           |           | 6,166.56000        | 6.16656            | 5,890,000         | 16.58      | 0.00                 | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.35  | Put        |           |           | 5,745.63000        | 5.74563            | 5,474,990         | 16.73      | 0.00                 | 0                | 7             |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42  | Call       |           |           | 8,021.94000        | 8.02194            | 8,233,720         | 18.58      | 0.00                 | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42  | Put        |           |           | 1,602.06000        | 1.60206            | 1,499,670         | 18.58      | 0.00                 | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43  | Call       |           |           | 8,060.56000        | 8.06056            | 8,272,980         | 18.58      | 0.00                 | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43  | Put        |           |           | 1,586.85000        | 1.58685            | 1,485,100         | 18.58      | 0.00                 | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.44  | Call       |           |           | 8,099.23000        | 8.09923            | 8,312,310         | 18.58      | 0.00                 | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 1,571.74000        | 1.57174            | 1,470,650         | 18.58      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Put       |           | 2,887.77000        | 2.88777            | 2,759,160         | 18.10      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Call      |           | 7,029.25000        | 7.02925            | 7,217,020         | 18.07      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Put       |           | 2,921.98000        | 2.92198            | 2,792,290         | 18.07      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Call      |           | 7,066.86000        | 7.06686            | 7,255,170         | 18.09      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Put       |           | 2,904.94000        | 2.90494            | 2,775,790         | 18.09      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Call      |           | 7,104.27000        | 7.10427            | 7,293,120         | 18.10      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 8,450.39000        | 8.45039            | 8,658,730         | 16.79      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 2,685.43000        | 2.68543            | 2,572,990         | 16.79      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 8,384.49000        | 8.38449            | 8,591,820         | 16.79      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 2,721.96000        | 2.72196            | 2,608,510         | 16.79      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Call      |           | 8,417.42000        | 8.41742            | 8,625,250         | 16.79      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Put       |           | 2,703.65000        | 2.70365            | 2,590,700         | 16.79      | 0.00                 | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,25</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>21,563,338.85</b> | <b>265</b>       | <b>130,60</b> |
| R2040                     | On | 04/02/2021 | Bond Future |            |           | 11.22262  | 82.90751           | 11.25102           | 82.71773          | 17.81      | 9,948,901.20         | 120              | 76,20         |
| R2040                     | On | 06/05/2021 | Bond Future |            |           | 11.43939  | 83.78718           | 11.46891           | 83.59584          | 17.38      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future |            |           | 11.67151  | 80.18921           | 11.70233           | 79.99585          | 17.55      | 0.00                 | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future |            |           | 11.89677  | 81.05193           | 11.92886           | 80.85665          | 15.97      | 0.00                 | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>9,948,901.20</b>  | <b>120</b>       | <b>76,20</b>  |
| R2040                     | On | 04/02/2021 | Bond Future | 10.41      | Call      |           | 730.59000          | 0.73059            | 735,290           | 16.76      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.41      | Put       |           | 6,661.21000        | 6.66121            | 6,476,130         | 16.76      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.42      | Call      |           | 746.87000          | 0.74687            | 751,830           | 16.79      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.07      | Put       |           | 8,834.71000        | 8.83471            | 8,643,970         | 16.02      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.07      | Call      |           | 312.38000          | 0.31238            | 311,420           | 16.02      | 0.00                 | 0                | 80            |
| R2040                     | On | 04/02/2021 | Bond Future | 11.74      | Call      |           | 4,814.52000        | 4.81452            | 4,895,670         | 19.26      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.24      | Put       |           | 7,700.76000        | 7.70076            | 7,512,110         | 16.37      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.24      | Call      |           | 489.02000          | 0.48902            | 490,150           | 16.37      | 0.00                 | 0                | 50            |
| R2040                     | On | 04/02/2021 | Bond Future | 11.57      | Call      |           | 4,087.67000        | 4.08767            | 4,157,030         | 18.85      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.40      | Put       |           | 6,719.72000        | 6.71972            | 6,534,380         | 16.74      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 9.57       | Put       |           | 12,636.40000       | 12.63640           | 12,444,460        | 15.87      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 9.57       | Call      |           | 80.76000           | 0.08076            | 78,600            | 15.87      | 0.00                 | 0                | 80            |
| R2040                     | On | 04/02/2021 | Bond Future | 10.42      | Put       |           | 6,603.03000        | 6.60303            | 6,418,210         | 16.79      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.40      | Call      |           | 714.54000          | 0.71454            | 718,980           | 16.74      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 11.57      | Put       |           | 2,003.60000        | 2.00360            | 1,883,180         | 18.85      | 0.00                 | 0                | 50            |
| R2040                     | On | 04/02/2021 | Bond Future | 11.74      | Put       |           | 1,654.34000        | 1.65434            | 1,545,710         | 19.26      | 0.00                 | 0                | 80            |
| R2040                     | On | 04/02/2021 | Bond Future | 9.49       | Put       |           | 13,290.36000       | 13.29036           | 13,098,570        | 15.87      | 0.00                 | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 9.49       | Call      |           | 63.63000           | 0.06363            | 61,620            | 15.87      | 0.00                 | 0                | 50            |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 1,923.05000        | 1.92305            | 1,841,310         | 19.01      | 0.00                 | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 7,814.64000        | 7.81464            | 7,924,700         | 19.01      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 1,905.19000        | 1.90519            | 1,823,910         | 19.01      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Call      |           | 7,735.95000        | 7.73595            | 7,845,090         | 19.01      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 11.58      | Put       |           | 3,728.30000        | 3.72830            | 3,608,180         | 17.79      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 11.58      | Call      |           | 4,441.88000        | 4.44188            | 4,513,100         | 17.79      | 0.00                | 0                | 30           |
| R2040                     | On | 06/05/2021 | Bond Future | 13.38      | Call      |           | 11,723.25000       | 11.72325           | 11,871,200        | 19.01      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Put       |           | 1,941.04000        | 1.94104            | 1,858,840         | 19.01      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 13.38      | Put       |           | 738.48000          | 0.73848            | 695,090           | 19.01      | 0.00                | 0                | 30           |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 7,775.26000        | 7.77526            | 7,884,860         | 19.01      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 10.83      | Put       |           | 6,502.36000        | 6.50236            | 6,347,910         | 16.88      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 10.83      | Call      |           | 2,193.66000        | 2.19366            | 2,230,550         | 16.88      | 0.00                | 0                | 30           |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Call      |           | 7,650.91000        | 7.65091            | 7,755,480         | 18.93      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Put       |           | 3,012.30000        | 3.01230            | 2,923,510         | 18.93      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Call      |           | 7,690.22000        | 7.69022            | 7,795,120         | 18.95      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Put       |           | 2,994.85000        | 2.99485            | 2,906,390         | 18.95      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Call      |           | 7,611.64000        | 7.61164            | 7,715,870         | 18.92      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05      | Call      |           | 2,934.30000        | 2.93430            | 2,984,510         | 17.08      | 0.00                | 0                | 90           |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Put       |           | 5,306.51000        | 5.30651            | 5,182,850         | 17.60      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Call      |           | 4,343.43000        | 4.34343            | 4,413,130         | 17.60      | 0.00                | 0                | 90           |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Call      |           | 16,550.39000       | 16.55039           | 16,720,690        | 18.97      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Put       |           | 3,029.86000        | 3.02986            | 2,940,730         | 18.92      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Put       |           | 429.97000          | 0.42997            | 406,910           | 18.97      | 0.00                | 0                | 90           |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05      | Put       |           | 7,193.40000        | 7.19340            | 7,050,250         | 17.08      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 8,530.50000        | 8.53050            | 8,645,920         | 17.24      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 2,973.86000        | 2.97386            | 2,894,000         | 17.24      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 8,564.49000        | 8.56449            | 8,680,240         | 17.24      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 2,954.01000        | 2.95401            | 2,874,480         | 17.24      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 8,496.56000        | 8.49656            | 8,611,640         | 17.24      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 2,993.83000        | 2.99383            | 2,913,630         | 17.24      | 0.00                | 0                |              |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>7,50</b>  |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>9,948,901.20</b> | <b>120</b>       | <b>83,78</b> |
| R2044                     | On | 04/02/2021 | Bond Future |            |           | 11.35344  | 79.09472           | 11.37662           | 78.94092          | 18.85      | 7,434,903.68        | 94               | 39,04        |
| R2044                     | On | 06/05/2021 | Bond Future |            |           | 11.56554  | 79.93394           | 11.58964           | 79.77895          | 18.35      | 0.00                | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future |            |           | 11.79257  | 76.41939           | 11.81774           | 76.26285          | 18.52      | 0.00                | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future |            |           | 12.01267  | 77.24155           | 12.03890           | 77.08345          | 16.83      | 0.00                | 0                |              |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>7,434,903.68</b> | <b>94</b>        | <b>39,04</b> |
| R2044                     | On | 04/02/2021 | Bond Future | 10.04      | Put       |           | 9,994.22000        | 9.99422            | 9,835,540         | 16.83      | 0.00                | 0                |              |
| R2044                     | On | 04/02/2021 | Bond Future | 10.04      | Call      |           | 217.91000          | 0.21791            | 213,030           | 16.83      | 0.00                | 0                |              |
| R2044                     | On | 04/02/2021 | Bond Future | 10.84      | Call      |           | 1,321.61000        | 1.32161            | 1,325,820         | 18.15      | 0.00                | 0                |              |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2044            | On | 04/02/2021 | Bond Future | 10.84  | Put        |           |           | 5,017.66000        | 5.01766            | 4,868,070         | 18.15      | 0.00  | 0                | 26         |
| R2044            | On | 04/02/2021 | Bond Future | 10.29  | Call       |           |           | 399.74000          | 0.39974            | 395,140           | 16.92      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 9.66   | Call       |           |           | 77.49000           | 0.07749            | 74,130            | 16.83      | 0.00  | 0                | 26         |
| R2044            | On | 04/02/2021 | Bond Future | 10.36  | Call       |           |           | 478.42000          | 0.47842            | 474,130           | 17.07      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.36  | Put        |           |           | 7,735.59000        | 7.73559            | 7,577,500         | 17.07      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.29  | Put        |           |           | 8,197.72000        | 8.19772            | 8,039,320         | 16.92      | 0.00  | 0                | 26         |
| R2044            | On | 04/02/2021 | Bond Future | 10.37  | Call       |           |           | 490.53000          | 0.49053            | 486,300           | 17.09      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.37  | Put        |           |           | 7,670.90000        | 7.67090            | 7,512,870         | 17.09      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.35  | Call       |           |           | 466.53000          | 0.46653            | 462,180           | 17.05      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.35  | Put        |           |           | 7,800.61000        | 7.80061            | 7,642,460         | 17.05      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 9.66   | Put        |           |           | 13,007.29000       | 13.00729           | 12,850,130        | 16.83      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.43  | Call       |           |           | 7,256.00000        | 7.25600            | 7,333,730         | 19.92      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.44  | Call       |           |           | 7,297.62000        | 7.29762            | 7,375,680         | 19.95      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.79  | Put        |           |           | 3,474.41000        | 3.47441            | 3,374,020         | 18.72      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 11.10  | Call       |           |           | 2,580.63000        | 2.58063            | 2,609,540         | 17.85      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.10  | Put        |           |           | 5,836.53000        | 5.83653            | 5,710,450         | 17.85      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 12.50  | Call       |           |           | 7,547.85000        | 7.54785            | 7,627,880         | 20.07      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.50  | Put        |           |           | 2,061.02000        | 2.06102            | 1,986,060         | 20.07      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 12.45  | Put        |           |           | 2,135.97000        | 2.13597            | 2,059,380         | 19.97      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.43  | Put        |           |           | 2,166.89000        | 2.16689            | 2,089,630         | 19.92      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 10.70  | Put        |           |           | 7,702.95000        | 7.70295            | 7,564,740         | 17.24      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 10.70  | Call       |           |           | 1,611.33000        | 1.61133            | 1,628,110         | 17.24      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 11.40  | Call       |           |           | 3,448.10000        | 3.44810            | 3,487,700         | 18.23      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.40  | Put        |           |           | 4,682.17000        | 4.68217            | 4,566,780         | 18.23      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 11.90  | Put        |           |           | 3,197.34000        | 3.19734            | 3,101,150         | 18.90      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.35  | Put        |           |           | 4,861.33000        | 4.86133            | 4,744,080         | 18.18      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.35  | Call       |           |           | 3,296.30000        | 3.29630            | 3,334,040         | 18.18      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 11.79  | Call       |           |           | 4,742.69000        | 4.74269            | 4,797,290         | 18.72      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.44  | Put        |           |           | 2,151.46000        | 2.15146            | 2,074,530         | 19.95      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.45  | Call       |           |           | 7,339.10000        | 7.33910            | 7,417,500         | 19.97      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.90  | Call       |           |           | 5,146.84000        | 5.14684            | 5,205,640         | 18.90      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.60  | Call       |           |           | 7,658.55000        | 7.65855            | 7,737,830         | 20.02      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.60  | Put        |           |           | 3,056.16000        | 3.05616            | 2,978,900         | 20.02      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.61  | Call       |           |           | 7,692.58000        | 7.69258            | 7,772,170         | 20.02      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.61  | Put        |           |           | 3,034.50000        | 3.03450            | 2,957,550         | 20.02      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.59  | Call       |           |           | 7,624.57000        | 7.62457            | 7,703,540         | 20.02      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.59  | Put        |           |           | 3,077.95000        | 3.07795            | 3,000,380         | 20.02      | 0.00  | 0                |            |
| R2044            | On | 04/11/2021 | Bond Future | 12.89  | Put        |           |           | 3,264.01000        | 3.26401            | 3,191,800         | 18.17      | 0.00  | 0                |            |
| R2044            | On | 04/11/2021 | Bond Future | 12.90  | Call       |           |           | 8,130.43000        | 8.13043            | 8,216,600         | 18.17      | 0.00  | 0                |            |
| R2044            | On | 04/11/2021 | Bond Future | 12.90  | Put        |           |           | 3,243.00000        | 3.24300            | 3,171,070         | 18.17      | 0.00  | 0                |            |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2044                     | On | 04/11/2021 | Bond Future | 12.91  | Call       |           |           | 8,163.02000        | 8.16302            | 8,249,450         | 18.17      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91  | Put        |           |           | 3,222.11000        | 3.22211            | 3,150,440         | 18.17      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89  | Call       |           |           | 8,097.89000        | 8.09789            | 8,183,780         | 18.17      | 0.00                | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>19,35</b>  |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>7,434,903.68</b> | <b>94</b>        | <b>58,44</b>  |
| R2048                     | On | 04/02/2021 | Bond Future |        |            | 11.28527  | 82.59171  | 11.30841           | 82.43432           |                   | 18.09      | 7,268,070.48        | 88               | 111,20        |
| R2048                     | On | 06/05/2021 | Bond Future |        |            | 11.48600  | 79.05620  | 11.51008           | 78.89744           |                   | 18.70      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future |        |            | 11.69876  | 79.91279  | 11.72389           | 79.75249           |                   | 17.88      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future |        |            | 11.91544  | 76.36095  | 11.94167           | 76.19900           |                   | 17.18      | 0.00                | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>7,268,070.48</b> | <b>88</b>        | <b>111,20</b> |
| R2048                     | On | 04/02/2021 | Bond Future | 10.47  | Call       |           |           | 667.91000          | 0.66791            | 665,930           | 16.49      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.47  | Put        |           |           | 6,749.86000        | 6.74986            | 6,590,490         | 16.49      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.48  | Call       |           |           | 683.87000          | 0.68387            | 682,040           | 16.51      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.46  | Put        |           |           | 6,811.67000        | 6.81167            | 6,652,160         | 16.47      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 9.80   | Put        |           |           | 11,678.49000       | 11.67849           | 11,517,290        | 15.98      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 9.80   | Call       |           |           | 116.04000          | 0.11604            | 112,230           | 15.98      | 0.00                | 0                | 2,14          |
| R2048                     | On | 04/02/2021 | Bond Future | 10.80  | Put        |           |           | 4,928.45000        | 4.92845            | 4,776,980         | 17.29      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.80  | Call       |           |           | 1,336.48000        | 1.33648            | 1,342,400         | 17.29      | 0.00                | 0                | 2,14          |
| R2048                     | On | 04/02/2021 | Bond Future | 10.48  | Put        |           |           | 6,688.43000        | 6.68843            | 6,529,210         | 16.51      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 11.50  | Put        |           |           | 2,277.62000        | 2.27762            | 2,162,040         | 18.47      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 11.50  | Call       |           |           | 3,559.51000        | 3.55951            | 3,601,320         | 18.47      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.75  | Put        |           |           | 5,180.10000        | 5.18010            | 5,027,010         | 17.19      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.75  | Call       |           |           | 1,219.18000        | 1.21918            | 1,223,480         | 17.19      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.46  | Call       |           |           | 652.20000          | 0.65220            | 650,080           | 16.47      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34  | Call       |           |           | 7,344.86000        | 7.34486            | 7,424,670         | 20.47      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34  | Put        |           |           | 2,210.38000        | 2.21038            | 2,131,430         | 20.47      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35  | Call       |           |           | 7,383.11000        | 7.38311            | 7,463,320         | 20.47      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35  | Put        |           |           | 2,190.54000        | 2.19054            | 2,111,990         | 20.47      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36  | Call       |           |           | 7,421.42000        | 7.42142            | 7,502,040         | 20.47      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36  | Put        |           |           | 2,170.85000        | 2.17085            | 2,092,710         | 20.47      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52  | Put        |           |           | 3,042.35000        | 3.04235            | 2,964,120         | 19.34      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50  | Call       |           |           | 7,752.89000        | 7.75289            | 7,834,320         | 19.34      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50  | Put        |           |           | 3,085.93000        | 3.08593            | 3,007,060         | 19.34      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51  | Call       |           |           | 7,787.88000        | 7.78788            | 7,869,630         | 19.34      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51  | Put        |           |           | 3,064.19000        | 3.06419            | 2,985,640         | 19.34      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52  | Call       |           |           | 7,822.68000        | 7.82268            | 7,904,750         | 19.34      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85  | Call       |           |           | 8,387.58000        | 8.38758            | 8,477,930         | 18.54      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85  | Put        |           |           | 3,146.83000        | 3.14683            | 3,075,230         | 18.54      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83  | Call       |           |           | 8,321.03000        | 8.32103            | 8,410,820         | 18.54      | 0.00                | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2048                     | On | 04/11/2021 | Bond Future | 12.83  | Put        |           |           | 3,188.42000        | 3.18842            | 3,116,260         | 18.54      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84  | Call       |           |           | 8,354.28000        | 8.35428            | 8,444,360         | 18.54      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84  | Put        |           |           | 3,167.56000        | 3.16756            | 3,095,690         | 18.54      | 0.00                | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>4,28</b>   |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>7,268,070.48</b> | <b>88</b>        | <b>115,48</b> |
| R209                      | On | 04/02/2021 | Bond Future |        |            | 10.48713  | 70.44643  | 10.54609           | 70.11086           |                   | 18.67      | 2,606,517.91        | 37               | 27,70         |
| R209                      | On | 06/05/2021 | Bond Future |        |            | 10.67387  | 68.05319  | 10.73496           | 67.71439           |                   | 18.32      | 0.00                | 0                | 2,88          |
| R209                      | On | 05/08/2021 | Bond Future |        |            | 10.86804  | 68.79064  | 10.93142           | 68.44826           |                   | 17.40      | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future |        |            | 11.06586  | 66.39046  | 11.13162           | 66.04446           |                   | 16.52      | 0.00                | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,606,517.91</b> | <b>37</b>        | <b>30,55</b>  |
| R209                      | On | 04/02/2021 | Bond Future | 10.11  | Call       |           |           | 1,409.43000        | 1.40943            | 1,490,370         | 18.23      | 0.00                | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.11  | Put        |           |           | 3,948.90000        | 3.94890            | 3,694,270         | 18.23      | 0.00                | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.12  | Call       |           |           | 1,430.48000        | 1.43048            | 1,512,490         | 18.24      | 0.00                | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.12  | Put        |           |           | 3,910.20000        | 3.91020            | 3,656,640         | 18.24      | 0.00                | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.10  | Call       |           |           | 1,388.45000        | 1.38845            | 1,468,320         | 18.22      | 0.00                | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.10  | Put        |           |           | 3,987.74000        | 3.98774            | 3,732,040         | 18.22      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 10.25  | Call       |           |           | 2,233.54000        | 2.23354            | 2,342,490         | 18.08      | 0.00                | 0                | 5,30          |
| R209                      | On | 06/05/2021 | Bond Future | 12.23  | Call       |           |           | 8,518.69000        | 8.51869            | 8,779,260         | 19.93      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.22  | Call       |           |           | 8,482.25000        | 8.48225            | 8,742,230         | 19.93      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.22  | Put        |           |           | 953.36000          | 0.95336            | 874,540           | 19.93      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 11.00  | Put        |           |           | 2,824.20000        | 2.82420            | 2,658,400         | 18.97      | 0.00                | 0                | 3,50          |
| R209                      | On | 06/05/2021 | Bond Future | 10.00  | Put        |           |           | 5,955.60000        | 5.95560            | 5,705,230         | 17.81      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 10.00  | Call       |           |           | 1,711.03000        | 1.71103            | 1,799,460         | 17.81      | 0.00                | 0                | 1,50          |
| R209                      | On | 06/05/2021 | Bond Future | 10.25  | Put        |           |           | 4,992.25000        | 4.99225            | 4,762,400         | 18.08      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.25  | Call       |           |           | 8,591.68000        | 8.59168            | 8,853,440         | 19.93      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.25  | Put        |           |           | 923.74000          | 0.92374            | 846,700           | 19.93      | 0.00                | 0                | 9,10          |
| R209                      | On | 06/05/2021 | Bond Future | 11.00  | Call       |           |           | 4,266.02000        | 4.26602            | 4,439,020         | 18.97      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.23  | Put        |           |           | 943.40000          | 0.94340            | 865,170           | 19.93      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.24  | Call       |           |           | 8,555.17000        | 8.55517            | 8,816,340         | 19.93      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.24  | Put        |           |           | 933.52000          | 0.93352            | 855,890           | 19.93      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 11.25  | Call       |           |           | 5,097.34000        | 5.09734            | 5,289,970         | 19.43      | 0.00                | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 11.25  | Put        |           |           | 2,336.30000        | 2.33630            | 2,190,130         | 19.43      | 0.00                | 0                | 9,10          |
| R209                      | On | 05/08/2021 | Bond Future | 11.79  | Put        |           |           | 2,387.81000        | 2.38781            | 2,261,680         | 18.80      | 0.00                | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.80  | Call       |           |           | 6,816.08000        | 6.81608            | 7,032,950         | 18.80      | 0.00                | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.80  | Put        |           |           | 2,369.89000        | 2.36989            | 2,244,380         | 18.80      | 0.00                | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.81  | Call       |           |           | 6,846.89000        | 6.84689            | 7,064,380         | 18.80      | 0.00                | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.81  | Put        |           |           | 2,352.07000        | 2.35207            | 2,227,180         | 18.80      | 0.00                | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.79  | Call       |           |           | 6,785.31000        | 6.78531            | 7,001,560         | 18.80      | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.17  | Call       |           |           | 7,495.31000        | 7.49531            | 7,725,090         | 17.90      | 0.00                | 0                |               |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209                     | On | 04/11/2021 | Bond Future | 12.17  | Put        |           |           | 2,363.67000        | 2.36367            | 2,247,450         | 17.90      | 0.00                | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.18  | Call       |           |           | 7,525.31000        | 7.52531            | 7,755,640         | 17.90      | 0.00                | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.18  | Put        |           |           | 2,347.14000        | 2.34714            | 2,231,470         | 17.90      | 0.00                | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19  | Call       |           |           | 7,555.36000        | 7.55536            | 7,786,240         | 17.90      | 0.00                | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19  | Put        |           |           | 2,330.71000        | 2.33071            | 2,215,590         | 17.90      | 0.00                | 0                |              |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>28,62</b> |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,606,517.91</b> | <b>37</b>        | <b>59,17</b> |
| R210                     | On | 04/02/2021 | Bond Future |        |            | 192.75837 | 192.75837 | 193.12841          | 193.12841          |                   |            | 0.00                | 0                | 1,25         |
| R210                     | On | 06/05/2021 | Bond Future |        |            | 192.13790 | 192.13790 | 192.51291          | 192.51291          |                   |            | 0.00                | 0                |              |
| R210                     | On | 05/08/2021 | Bond Future |        |            | 194.26521 | 194.26521 | 194.64462          | 194.64462          |                   |            | 0.00                | 0                |              |
| R210                     | On | 04/11/2021 | Bond Future |        |            | 193.66222 | 193.66222 | 194.04600          | 194.04600          |                   |            | 0.00                | 0                |              |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,25</b>  |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,25</b>  |
| R212                     | On | 04/02/2021 | Bond Future |        |            | 169.85460 | 169.85460 | 169.85738          | 169.85738          |                   |            | 0.00                | 0                | 7,05         |
| R212                     | On | 06/05/2021 | Bond Future |        |            | 171.69586 | 171.69586 | 171.69950          | 171.69950          |                   |            | 0.00                | 0                |              |
| R212                     | On | 05/08/2021 | Bond Future |        |            | 171.26834 | 171.26834 | 171.27227          | 171.27227          |                   |            | 0.00                | 0                |              |
| R212                     | On | 04/11/2021 | Bond Future |        |            | 173.14860 | 173.14860 | 173.15272          | 173.15272          |                   |            | 0.00                | 0                |              |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>7,05</b>  |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>7,05</b>  |
| R213                     | On | 04/02/2021 | Bond Future |        |            | 9.49764   | 87.17449  | 9.58810            | 86.66087           |                   | 13.88      | 0.00                | 0                | 8,95         |
| R213                     | On | 06/05/2021 | Bond Future |        |            | 9.68956   | 84.56951  | 9.78364            | 84.05083           |                   | 13.52      | 0.00                | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future |        |            | 9.89423   | 85.48568  | 9.99228            | 84.96155           |                   | 12.89      | 0.00                | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future |        |            | 10.10630  | 82.87577  | 10.20849           | 82.34608           |                   | 12.19      | 0.00                | 0                |              |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>8,95</b>  |
| R213                     | On | 04/02/2021 | Bond Future | 9.40   | Call       |           |           | 1,792.98000        | 1.79298            | 1,985,840         | 13.80      | 0.00                | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.40   | Put        |           |           | 2,865.61000        | 2.86561            | 2,544,850         | 13.80      | 0.00                | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.41   | Call       |           |           | 1,818.13000        | 1.81813            | 2,012,990         | 13.81      | 0.00                | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.41   | Put        |           |           | 2,833.29000        | 2.83329            | 2,514,530         | 13.81      | 0.00                | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.39   | Call       |           |           | 1,768.03000        | 1.76803            | 1,958,890         | 13.80      | 0.00                | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.39   | Put        |           |           | 2,898.19000        | 2.89819            | 2,575,430         | 13.80      | 0.00                | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.91  | Put        |           |           | 334.51000          | 0.33451            | 283,750           | 14.70      | 0.00                | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.89  | Call       |           |           | 10,922.43000       | 10.92243           | 11,389,230        | 14.70      | 0.00                | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.89  | Put        |           |           | 343.68000          | 0.34368            | 291,800           | 14.70      | 0.00                | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.90  | Call       |           |           | 10,963.64000       | 10.96364           | 11,431,000        | 14.70      | 0.00                | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.90  | Put        |           |           | 339.07000          | 0.33907            | 287,750           | 14.70      | 0.00                | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.91  | Call       |           |           | 11,004.86000       | 11.00486           | 11,472,780        | 14.70      | 0.00                | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.86  | Put        |           |           | 2,033.58000        | 2.03358            | 1,860,850         | 13.73      | 0.00                | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.84  | Call       |           |           | 6,416.26000        | 6.41626            | 6,765,840         | 13.71      | 0.00                | 0                |              |



| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value             | Contracts Traded | Opt Interr    |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| R213                     | On | 05/08/2021 | Bond Future | 10.84      | Put       |           | 2,061.23000        | 2.06123            | 1,886,680         | 13.71      | 0.00              | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.14      | Put       |           | 3,353.27000        | 3.35327            | 3,104,870         | 12.99      | 0.00              | 0                | 20            |
| R213                     | On | 05/08/2021 | Bond Future | 9.34       | Put       |           | 5,723.02000        | 5.72302            | 5,378,140         | 12.44      | 0.00              | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 9.34       | Call      |           | 2,152.81000        | 2.15281            | 2,332,060         | 12.44      | 0.00              | 0                | 20            |
| R213                     | On | 05/08/2021 | Bond Future | 10.85      | Call      |           | 6,451.93000        | 6.45193            | 6,802,420         | 13.72      | 0.00              | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.85      | Put       |           | 2,047.36000        | 2.04736            | 1,873,720         | 13.72      | 0.00              | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.86      | Call      |           | 6,487.65000        | 6.48765            | 6,839,050         | 13.73      | 0.00              | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.78      | Call      |           | 6,203.64000        | 6.20364            | 6,547,640         | 13.63      | 0.00              | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.78      | Put       |           | 2,146.73000        | 2.14673            | 1,966,600         | 13.63      | 0.00              | 0                | 20            |
| R213                     | On | 05/08/2021 | Bond Future | 10.14      | Call      |           | 4,134.74000        | 4.13474            | 4,410,470         | 12.99      | 0.00              | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.10      | Put       |           | 2,265.05000        | 2.26505            | 2,089,810         | 13.02      | 0.00              | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.11      | Call      |           | 6,735.81000        | 6.73581            | 7,091,110         | 13.04      | 0.00              | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.11      | Put       |           | 2,251.40000        | 2.25140            | 2,077,010         | 13.04      | 0.00              | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.09      | Call      |           | 6,666.96000        | 6.66696            | 7,020,590         | 13.01      | 0.00              | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.09      | Put       |           | 2,278.48000        | 2.27848            | 2,102,420         | 13.01      | 0.00              | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.10      | Call      |           | 6,701.51000        | 6.70151            | 7,055,960         | 13.02      | 0.00              | 0                |               |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>60</b>     |
| <b>Total For R213</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>9,550</b>  |
| R214                     | On | 04/02/2021 | Bond Future |            |           | 11.02984  | 66.60155           | 11.02169           | 66.64746          | 20.40      | 932,421.70        | 14               | 15,400        |
| R214                     | On | 06/05/2021 | Bond Future |            |           | 11.21894  | 64.03071           | 11.21042           | 64.07742          | 20.08      | 0.00              | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future |            |           | 11.41848  | 64.72450           | 11.40960           | 64.77183          | 19.04      | 0.00              | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future |            |           | 11.62138  | 62.14354           | 11.61214           | 62.19142          | 18.14      | 0.00              | 0                |               |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>932,421.70</b> | <b>14</b>        | <b>15,400</b> |
| R214                     | On | 04/02/2021 | Bond Future | 10.32      | Call      |           | 1,028.18000        | 1.02818            | 977,320           | 19.86      | 0.00              | 0                |               |
| R214                     | On | 04/02/2021 | Bond Future | 10.32      | Put       |           | 5,187.48000        | 5.18748            | 5,182,530         | 19.86      | 0.00              | 0                |               |
| R214                     | On | 04/02/2021 | Bond Future | 10.33      | Call      |           | 1,045.10000        | 1.04510            | 993,830           | 19.87      | 0.00              | 0                |               |
| R214                     | On | 04/02/2021 | Bond Future | 10.33      | Put       |           | 5,142.13000        | 5.14213            | 5,136,770         | 19.87      | 0.00              | 0                |               |
| R214                     | On | 04/02/2021 | Bond Future | 10.31      | Call      |           | 1,011.44000        | 1.01144            | 960,990           | 19.84      | 0.00              | 0                |               |
| R214                     | On | 04/02/2021 | Bond Future | 10.31      | Put       |           | 5,233.09000        | 5.23309            | 5,228,550         | 19.84      | 0.00              | 0                |               |
| R214                     | On | 06/05/2021 | Bond Future | 12.25      | Call      |           | 6,938.80000        | 6.93880            | 6,877,110         | 21.85      | 0.00              | 0                |               |
| R214                     | On | 06/05/2021 | Bond Future | 12.25      | Put       |           | 1,627.19000        | 1.62719            | 1,612,210         | 21.85      | 0.00              | 0                |               |
| R214                     | On | 06/05/2021 | Bond Future | 12.26      | Call      |           | 6,971.66000        | 6.97166            | 6,909,980         | 21.85      | 0.00              | 0                |               |
| R214                     | On | 06/05/2021 | Bond Future | 12.26      | Put       |           | 1,612.54000        | 1.61254            | 1,597,570         | 21.85      | 0.00              | 0                |               |
| R214                     | On | 06/05/2021 | Bond Future | 12.27      | Call      |           | 7,004.57000        | 7.00457            | 6,942,900         | 21.85      | 0.00              | 0                |               |
| R214                     | On | 06/05/2021 | Bond Future | 12.27      | Put       |           | 1,598.01000        | 1.59801            | 1,583,050         | 21.85      | 0.00              | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.03      | Put       |           | 2,919.33000        | 2.91933            | 2,912,600         | 20.15      | 0.00              | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.01      | Call      |           | 6,025.77000        | 6.02577            | 5,971,830         | 20.11      | 0.00              | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.01      | Put       |           | 2,952.51000        | 2.95251            | 2,945,900         | 20.11      | 0.00              | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.02      | Call      |           | 6,058.31000        | 6.05831            | 6,004,310         | 20.13      | 0.00              | 0                |               |

| Contract Details          |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere      |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214                      | On | 05/08/2021 | Bond Future        | 12.02  | Put        |           |           | 2,935.97000        | 2.93597            | 2,929,300         | 20.13      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.03  | Call       |           |           | 6,090.69000        | 6.09069            | 6,036,630         | 20.15      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.48  | Call       |           |           | 7,063.92000        | 7.06392            | 7,013,240         | 19.62      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.48  | Put        |           |           | 2,817.74000        | 2.81774            | 2,814,940         | 19.62      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.46  | Call       |           |           | 6,999.71000        | 6.99971            | 6,949,130         | 19.58      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.46  | Put        |           |           | 2,845.92000        | 2.84592            | 2,843,220         | 19.58      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.47  | Call       |           |           | 7,031.81000        | 7.03181            | 6,981,180         | 19.60      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.47  | Put        |           |           | 2,831.79000        | 2.83179            | 2,829,040         | 19.60      | 0.00                  | 0                |                 |
| <b>Total R214 Option</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For R214</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>932,421.70</b>     | <b>14</b>        | <b>15,42</b>    |
| <b>Total for Bond</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>316,004,676.92</b> | <b>3,407</b>     | <b>1,032,38</b> |
| E170                      | On | 01/08/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |
| <b>Total E170 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For E170</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| ES23                      | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |
| <b>Total ES23 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ES23</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| ES23A                     | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |
| <b>Total ES23A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ES23A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| ES26                      | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |
| <b>Total ES26 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ES26</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| ES26A                     | On | 02/04/2026 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |
| <b>Total ES26A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ES26A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| ES33                      | On | 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |
| <b>Total ES33 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ES33</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| ES33A                     | On | 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |
| <b>Total ES33A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ES33A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| ES42                      | On | 25/04/2042 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |
| <b>Total ES42 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ES42</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| I2025                     | On | 31/01/2025 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                 |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total I2025 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2025</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2033 On 14/08/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                |            |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|------------|
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                |            |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                |            |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                |            |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                |            |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                |            |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                |            |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                |            |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                |            |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |            |
| GOVI On 04/02/2021 GOVI                 |        |            | 739.69900 | 739.69900 | 737.27700          | 737.27700          |                   |            |  | 214,512,710.00        | 29               | 97         |
| GOVI On 06/05/2021 GOVI                 |        |            | 747.52600 | 747.52600 | 745.08900          | 745.08900          |                   |            |  | 0.00                  | 0                |            |
| GOVI On 05/08/2021 GOVI                 |        |            | 755.53300 | 755.53300 | 753.07300          | 753.07300          |                   |            |  | 0.00                  | 0                |            |
| GOVI On 04/11/2021 GOVI                 |        |            | 763.73400 | 763.73400 | 761.24900          | 761.24900          |                   |            |  | 0.00                  | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>214,512,710.00</b> | <b>29</b>        | <b>97</b>  |
| GOVI On 04/02/2021 GOVI                 | 750.95 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                |            |
| GOVI On 04/02/2021 GOVI                 | 750.95 | Put        |           |           | 136,730.00000      | 13.67300           | 112,510,000       |            |  | 0.00                  | 0                |            |
| GOVI On 04/02/2021 GOVI                 | 750.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                |            |
| GOVI On 04/02/2021 GOVI                 | 750.96 | Put        |           |           | 136,830.00000      | 13.68300           | 112,610,000       |            |  | 0.00                  | 0                |            |
| GOVI On 04/02/2021 GOVI                 | 750.94 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                |            |
| GOVI On 04/02/2021 GOVI                 | 750.94 | Put        |           |           | 136,630.00000      | 13.66300           | 112,410,000       |            |  | 0.00                  | 0                |            |
| GOVI On 06/05/2021 GOVI                 | 678.67 | Call       |           |           | 664,190.00000      | 66.41900           | 688,560,000       |            |  | 0.00                  | 0                |            |

| Contract Details         |    |            | Strike       | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Interr |
|--------------------------|----|------------|--------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------|
| GOVI                     | On | 06/05/2021 | GOVI         | 678.67     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.68     | Call      |           | 664.090.00000      | 66.40900           | 688,460,000       |            | 0.00                  | 0                |            |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.68     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.69     | Call      |           | 663.990.00000      | 66.39900           | 688,360,000       |            | 0.00                  | 0                |            |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.69     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.15     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.13     | Call      |           | 339.430.00000      | 33.94300           | 364,030,000       |            | 0.00                  | 0                |            |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.13     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.14     | Call      |           | 339.330.00000      | 33.93300           | 363,930,000       |            | 0.00                  | 0                |            |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.14     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.15     | Call      |           | 339.230.00000      | 33.92300           | 363,830,000       |            | 0.00                  | 0                |            |
| GOVI                     | On | 04/11/2021 | GOVI         | 728.41     | Call      |           | 328.390.00000      | 32.83900           | 353,240,000       |            | 0.00                  | 0                |            |
| GOVI                     | On | 04/11/2021 | GOVI         | 728.41     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| GOVI                     | On | 04/11/2021 | GOVI         | 728.42     | Call      |           | 328.290.00000      | 32.82900           | 353,140,000       |            | 0.00                  | 0                |            |
| GOVI                     | On | 04/11/2021 | GOVI         | 728.42     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| GOVI                     | On | 04/11/2021 | GOVI         | 728.40     | Call      |           | 328.490.00000      | 32.84900           | 353,340,000       |            | 0.00                  | 0                |            |
| GOVI                     | On | 04/11/2021 | GOVI         | 728.40     | Put       |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                |            |
| <b>Total GOVI Option</b> |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For GOVI</b>    |    |            |              |            |           |           |                    |                    |                   |            | <b>214,512,710.00</b> | <b>29</b>        | <b>97</b>  |
| <b>Total for GOVI</b>    |    |            |              |            |           |           |                    |                    |                   |            | <b>214,512,710.00</b> | <b>29</b>        | <b>97</b>  |
| AL37                     | On | 04/02/2021 | Index Future |            |           | 777.98700 | 777.98700          | 776.23400          | 776.23400         |            | 0.00                  | 0                |            |
| AL37                     | On | 06/05/2021 | Index Future |            |           | 786.21900 | 786.21900          | 784.45900          | 784.45900         |            | 0.00                  | 0                |            |
| AL37                     | On | 05/08/2021 | Index Future |            |           | 794.64000 | 794.64000          | 792.86500          | 792.86500         |            | 0.00                  | 0                |            |
| AL37                     | On | 04/11/2021 | Index Future |            |           | 803.26600 | 803.26600          | 801.47300          | 801.47300         |            | 0.00                  | 0                |            |
| <b>Total AL37 Future</b> |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For AL37</b>    |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |            |
| AL7T                     | On | 04/02/2021 | Index Future |            |           | 858.44400 | 858.44400          | 853.95300          | 853.95300         |            | 0.00                  | 0                |            |
| AL7T                     | On | 06/05/2021 | Index Future |            |           | 867.52700 | 867.52700          | 863.00100          | 863.00100         |            | 0.00                  | 0                |            |
| AL7T                     | On | 05/08/2021 | Index Future |            |           | 876.81900 | 876.81900          | 872.24900          | 872.24900         |            | 0.00                  | 0                |            |
| AL7T                     | On | 04/11/2021 | Index Future |            |           | 886.33600 | 886.33600          | 881.71900          | 881.71900         |            | 0.00                  | 0                |            |
| <b>Total AL7T Future</b> |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |            |
| <b>Total For AL7T</b>    |    |            |              |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |            |
| ALBI                     | On | 04/02/2021 | Index Future |            |           | 749.08100 | 749.08100          | 746.74100          | 746.74100         |            | 194,761,060.00        | 26               | 23         |
| ALBI                     | On | 06/05/2021 | Index Future |            |           | 757.00700 | 757.00700          | 754.65300          | 754.65300         |            | 0.00                  | 0                |            |
| ALBI                     | On | 05/08/2021 | Index Future |            |           | 765.11600 | 765.11600          | 762.74000          | 762.74000         |            | 0.00                  | 0                |            |
| ALBI                     | On | 04/11/2021 | Index Future |            |           | 773.42000 | 773.42000          | 771.02100          | 771.02100         |            | 0.00                  | 0                |            |
| <b>Total ALBI Future</b> |    |            |              |            |           |           |                    |                    |                   |            | <b>194,761,060.00</b> | <b>26</b>        | <b>23</b>  |
| <b>Total For ALBI</b>    |    |            |              |            |           |           |                    |                    |                   |            | <b>194,761,060.00</b> | <b>26</b>        | <b>23</b>  |

| Contract Details                    |      |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded     | Opt Interest      |
|-------------------------------------|------|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|----------------------|-------------------|
| IGOV                                | On   | 04/02/2021 | Index Future       |        |            | 265.22500 | 265.22500 | 265.30400          | 265.30400          |                   |            | 0.00                  | 0                    | 96                |
| IGOV                                | On   | 06/05/2021 | Index Future       |        |            | 268.09600 | 268.09600 | 268.18000          | 268.18000          |                   |            | 0.00                  | 0                    | 2                 |
| IGOV                                | On   | 05/08/2021 | Index Future       |        |            | 271.03200 | 271.03200 | 271.11800          | 271.11800          |                   |            | 0.00                  | 0                    |                   |
| IGOV                                | On   | 04/11/2021 | Index Future       |        |            | 274.03700 | 274.03700 | 274.12500          | 274.12500          |                   |            | 0.00                  | 0                    |                   |
| <b>Total IGOV Future</b>            |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>1,01</b>       |
| <b>Total For IGOV</b>               |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>1,01</b>       |
| <b>Total for Index</b>              |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>194,761,060.00</b> | <b>26</b>            | <b>1,24</b>       |
| JIBAR                               | f On | 18/11/2020 | Jibar Future       |        |            | 3.33500   | 96.66500  | 3.33500            | 96.66500           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 15/12/2020 | Jibar Future       |        |            | 3.24500   | 96.75500  | 3.29500            | 96.70500           |                   |            | 0.00                  | 0                    | 30,0              |
| JIBAR                               | f On | 20/01/2021 | Jibar Future       |        |            | 3.25000   | 96.75000  | 3.27000            | 96.73000           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 17/02/2021 | Jibar Future       |        |            | 3.20000   | 96.80000  | 3.24000            | 96.76000           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 17/03/2021 | Jibar Future       |        |            | 3.18500   | 96.81500  | 3.27500            | 96.72500           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 21/04/2021 | Jibar Future       |        |            | 3.21000   | 96.79000  | 3.30000            | 96.70000           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 15/06/2021 | Jibar Future       |        |            | 3.25000   | 96.75000  | 3.37000            | 96.63000           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 15/09/2021 | Jibar Future       |        |            | 3.34500   | 96.65500  | 3.47500            | 96.52500           |                   |            | 0.00                  | 0                    | 30,00             |
| JIBAR                               | f On | 15/12/2021 | Jibar Future       |        |            | 3.56500   | 96.43500  | 3.68000            | 96.32000           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 16/03/2022 | Jibar Future       |        |            | 3.67000   | 96.33000  | 3.79000            | 96.21000           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 15/06/2022 | Jibar Future       |        |            | 3.99000   | 96.01000  | 4.08500            | 95.91500           |                   |            | 0.00                  | 0                    |                   |
| JIBAR                               | f On | 21/09/2022 | Jibar Future       |        |            | 4.07500   | 95.92500  | 4.17500            | 95.82500           |                   |            | 0.00                  | 0                    |                   |
| <b>Total Jibar Future</b>           |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>60,01</b>      |
| <b>Total For JIBAR FUTURE</b>       |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>60,01</b>      |
| <b>Total for Jibar</b>              |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>60,01</b>      |
| 5Y STN                              | On   | 21/12/2021 | Interest Rate Swap |        |            | 90.27000  | 90.27000  | 90.33000           | 90.33000           |                   |            | 0.00                  | 0                    | 5                 |
| <b>Total 5Y STND Future</b>         |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>5</b>          |
| <b>Total For 5Y STND</b>            |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>5</b>          |
| <b>Total for Interest Rate Swap</b> |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>5</b>          |
| <b>Total for Derivatives :</b>      |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>725,278,446.92</b> | <b>3,462</b>         | <b>1,094,66</b>   |
| AA06                                | On   | 15/04/2021 | Spot Bond          |        |            |           |           | 0.00000            | 100.29304          |                   |            | 0.00                  | 1,700,000,000        | 850,000,00        |
| <b>Total AA06 SPOT</b>              |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>1,700,000,000</b> | <b>850,000,00</b> |
| <b>Total For AA06</b>               |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>1,700,000,000</b> | <b>850,000,00</b> |
| AA06/JI                             | On   | 15/04/2021 | Spot Bond          |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                    |                   |
| <b>Total AA06/JIBAR SPOT</b>        |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For AA06/JIBAR</b>         |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             |                   |
| AA07                                | On   | 15/04/2021 | Spot Bond          |        |            | 4.91000   | 102.71388 | 4.91000            | 102.70033          |                   |            | 0.00                  | 0                    |                   |
| <b>Total AA07 SPOT</b>              |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For AA07</b>               |      |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             |                   |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| AB01/R On 24/11/2020 Spot Bond  |        |            | 10.00000  | 110.59800 | 10.00000           | 110.56800          |                   |            |  | 0.00        | 0                |                  |
| <b>Total AB01/R186 SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AB01/R186</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABC12/ On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 3.75000   | 304.16048 | 3.75000            | 304.11220          |                   |            |  | 0.00        | 0                | 97,000,00        |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>97,000,00</b> |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>97,000,00</b> |
| ABF001 On 13/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.87017          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABF001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABF001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABF003 On 18/07/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.42197          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABF003 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABF003</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABF004 On 30/06/2026 Spot Bond  |        |            | 9.65000   | 103.39847 | 9.65000            | 103.69744          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABF004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABF004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABF007 On 01/12/2030 Spot Bond  |        |            |           |           | 0.00000            | 101.20922          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABF007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABF007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN09 On 17/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.90244          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN14 On 14/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.62869          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN16 On 11/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.32138          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN18 On 26/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.53114          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN21 On 30/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.05163          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.75359          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.47923          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.71258          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 103.40920          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.16262          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.20968          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.90933          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 102.93810          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.02395          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57945          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.64912          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| ABFN3: On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43073          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABFN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67843          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.94969           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.50679          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 23/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31847          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24651          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 16/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.52683          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 16/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.61936          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 99.74053           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43247          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44576          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.45532          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ABFN4 On 24/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.70915          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN4 On 24/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.93340           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN4 On 24/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.92969           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABJ01 On 03/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.47653          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABJ01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABJ01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.03103          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.07007          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 4.40000   | 4.40000   | 4.40000            | 144.70122          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 62.39347  | 100.00000          | 62.25107           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 7.48000   | 7.48000   | 7.48000            | 135.82061          |                   |            |  | 0.00        | 0                | 79,200,00        |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>79,200,00</b> |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>79,200,00</b> |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 16.27238  | 100.00000          | 16.23506           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABKS1 On 05/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.19492           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 3.04000   | 214.43832 | 3.04000            | 214.40845          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For ABN05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN61 On 31/01/2025 Spot Bond |        |            | 3.00000   | 3.00000   | 3.00000            | 145.10334          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN62 On 31/03/2028 Spot Bond |        |            | 4.78000   | 4.78000   | 4.78000            | 179.28184          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN63 On 07/12/2033 Spot Bond |        |            | 5.04000   | 5.04000   | 5.04000            | 207.20529          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN67 On 28/02/2023 Spot Bond |        |            | 5.75000   | 5.75000   | 5.75000            | 105.89813          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN79 On 21/12/2026 Spot Bond |        |            | 6.95000   | 6.95000   | 6.95000            | 121.67585          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN80 On 31/03/2021 Spot Bond |        |            | 4.41000   | 4.41000   | 4.41000            | 101.74010          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS11 On 09/04/2021 Spot Bond |        |            | 3.80000   | 103.20008 | 3.80000            | 103.18949          |                   |            |  | 0.00        | 0                | 620,000,00          |
| <b>Total ABS11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,00</b>   |
| <b>Total For ABS11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,00</b>   |
| ABS13 On 14/05/2022 Spot Bond |        |            | 4.25000   | 107.86616 | 4.25000            | 107.85364          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS15 On 11/11/2022 Spot Bond |        |            | 4.57000   | 109.93227 | 4.57000            | 109.91855          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS16 On 11/11/2025 Spot Bond |        |            | 6.51500   | 116.49818 | 6.51500            | 116.47755          |                   |            |  | 0.00        | 0                | 2,040,000,00        |
| <b>Total ABS16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,040,000,00</b> |
| <b>Total For ABS16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,040,000,00</b> |
| ABS17 On 11/11/2027 Spot Bond |        |            | 7.72500   | 115.70345 | 7.72500            | 115.67923          |                   |            |  | 0.00        | 0                | 1,500,000,00        |
| <b>Total ABS17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,00</b> |
| <b>Total For ABS17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,00</b> |
| ABS18 On 26/09/2023 Spot Bond |        |            | 4.99000   | 114.19596 | 4.99000            | 114.18041          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 6.83500   | 110.95277 | 6.83500            | 110.93217          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 11.09137  | 100.00000          | 11.06655           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 2.10000   | 2.10000   | 2.10000            | 318.25834          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 1.52000   | 170.12949 | 1.52000            | 170.11277          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 9.82500   | 9.82500   | 9.82500            | 107.18130          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL08 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL089/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL089/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL09 On 20/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.95709          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL09 On 20/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.92549          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL12 On 20/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 255.82902          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL12 On 20/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 255.85025          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL12 On 20/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.88620          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| ACL142 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            | 0.00        | 0                |            |
| <b>Total ACL142/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL142/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL145 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89096          |                   |            | 0.00        | 0                |            |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32442          |                   |            | 0.00        | 0                |            |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92256          |                   |            | 0.00        | 0                |            |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL194 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92256          |                   |            | 0.00        | 0                |            |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94946          |                   |            | 0.00        | 0                |            |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL202 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94946          |                   |            | 0.00        | 0                |            |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 173.51089          |                   |            | 0.00        | 0                |            |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL204 On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 176.98687          |                   |            | 0.00        | 0                |            |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87198          |                   |            | 0.00        | 0                |            |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL220 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34111          |                   |            | 0.00        | 0                |            |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.86564          |                   |            | 0.00        | 0                |            |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84191          |                   |            | 0.00        | 0                |                   |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AECI01 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11937          |                   |            | 0.00        | 0                |                   |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.39587          |                   |            | 0.00        | 0                |                   |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AECI03 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93463           |                   |            | 0.00        | 0                |                   |
| <b>Total AECI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AECI03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93396           |                   |            | 0.00        | 0                |                   |
| <b>Total AECI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AECI04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AGL01 On 29/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.27853          |                   |            | 0.00        | 0                |                   |
| <b>Total AGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AGL01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AGL02 On 11/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 97.82939           |                   |            | 0.00        | 0                | 100,000,00        |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 97.44058           |                   |            | 0.00        | 0                |                   |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.59384          |                   |            | 0.00        | 0                | 202,500,00        |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>202,500,00</b> |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>202,500,00</b> |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.95592          |                   |            | 0.00        | 0                |                   |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.48208           |                   |            | 0.00        | 0                |                   |
| <b>Total AGT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AGT03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| AGT04 On 27/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.89192          |                   |            | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total AGT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2A: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41079          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2B: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41079          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2C: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.48411          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3A: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39859          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3A: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39451          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3B: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43936          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3B: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48417          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63056          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67521          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24088          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93212           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF5A: On 21/08/2023 Spot Bond |        |            | 5.44000   | 113.57042 | 5.44000            | 113.55386          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5B: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92809           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5C: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92273           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5D: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88541           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A: On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27132          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43898          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92803           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92266           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88522           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7A: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.93343           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7B: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.92537           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7C: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.92000           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For AHF7C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7D On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.87464           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 6.32000   | 112.60205 | 6.32000            | 112.58280          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 5.44000   | 111.83173 | 5.44000            | 116.43300          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 11.41000  | 91.67202  | 11.41000           | 96.62783           |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 5.21000   | 176.81959 | 5.21000            | 176.78449          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.52762          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.43884          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.06370          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF08 On 24/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.16490          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.59339          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF10 On 11/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.18431          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF12 On 24/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.89723           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total APF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF13 On 30/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.65932          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF14 On 22/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.07056          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02 On 07/12/2033 Spot Bond  |        |            | 5.39000   | 222.59077 | 5.39000            | 222.54571          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN03 On 07/12/2033 Spot Bond  |        |            | 5.40500   | 199.89986 | 5.40500            | 199.85931          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN09 On 20/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.59987           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN111 On 02/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17298          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN11 On 07/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.07856          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN11 On 10/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN12 On 20/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.26522          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13 On 20/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.24944          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13 On 05/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN13: On 31/01/2022 Spot Bond |        |            | 2.50000   | 168.19567 | 2.50000            | 168.17470          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN14: On 30/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN14: On 28/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN14: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 97.29781           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20976          |                   |            |  | 0.00        | 0                | 30,000,00        |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21144          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN14: On 31/01/2022 Spot Bond |        |            | 2.54500   | 168.10763 | 2.54500            | 168.08647          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN15: On 31/05/2021 Spot Bond |        |            |           |           | 0.00000            | 52.82945           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN15: On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.21512          |                   |            |  | 0.00        | 0                | 30,000,00        |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| ASN15: On 31/03/2028 Spot Bond |        |            | 5.42000   | 172.02088 | 5.42000            | 171.98578          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN15: On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN15: On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| <b>Total For ASN157</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN15: On 27/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN159</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN16: On 08/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.13611          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN160 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN160</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN16: On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 99.98563           |                   |            | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total ASN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For ASN161</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| ASN16: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN16: On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN16: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20296          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN165 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN165</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN17: On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN172</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN17: On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN176</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN17: On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN177</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03170          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN181</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN19: On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75209          |                   |            | 0.00        | 0                    |                    |
| <b>Total ASN194 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN194</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| ASN19: On 31/01/2038 Spot Bond |        |            | 5.47000   | 97.68277  | 5.47000            | 97.66285           |                   |            | 0.00        | 0                    |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN195 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79132          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN200 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80430          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN203 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88435          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN204 On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 99.89012           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN208 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.87450           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN209 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18135          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN214 On 29/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.07324          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN255 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02855          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN264 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79227          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN274 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02863          |                   |            |  | 0.00        | 0                | 30,000,00        |
| <b>Total ASN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| <b>Total For ASN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| ASN278 On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 99.97051           |                   |            |  | 0.00        | 0                | 30,000,00        |
| <b>Total ASN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| <b>Total For ASN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN28(On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92836           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN28(On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00089          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN286 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN286</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN29(On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79673          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN30(On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86249          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31(On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12329          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN310 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN310</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31(On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94157          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN315 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN315</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31(On 31/03/2029 Spot Bond |        |            | 4.89500   | 4.89500   | 4.89500            | 95.69700           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN318 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN318</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31(On 28/02/2033 Spot Bond |        |            | 5.54500   | 5.54500   | 5.54500            | 87.04446           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN319 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN319</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32(On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81311          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN327 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN327</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32(On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93836          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN328 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN328</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33(On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13343          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN333 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN333</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33(On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81976          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN335 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33: On 31/01/2038 Spot Bond |        |            | 5.58000   | 96.30076  | 5.58000            | 96.28083           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87828          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34: On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12414          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34: On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12414          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79128          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84639          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83874          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83874          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36: On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18123          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02054          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82131          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85452          |                   |            |  | 0.00        | 0                |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN374 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN374</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28847          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN381 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN381</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.92269          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN383 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN383</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.92269          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.00637          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN386 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN386</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82922          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN388 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN388</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN39 On 20/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.97379           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN395 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN395</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN39 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87865          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN399</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN40 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82289          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN409 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN409</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN41 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98099          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN415 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN415</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN41 On 05/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.02936          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42 On 29/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN420 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN420</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN42: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 105.48393          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN44: On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81537          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN44: On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81537          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN44: On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75220          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77854          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 01/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06005          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01282          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.84749          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46: On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43120          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46: On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43568          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN461 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN461</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46: On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 103.26795          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN462 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN462</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46: On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.41260          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN463 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN463</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46: On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 102.88285          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 103.34619          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN470 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN470</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24908          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN471 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29652          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.05775          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN473 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN473</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.91660          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN474 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN474</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.07799          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN476 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN476</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85120          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN479 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN479</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.02847          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 25/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91816           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 93.89400           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 102.47548          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN486 On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.84804          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN489 On 02/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94347          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN490 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.92774          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN492 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN492</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN492 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93330          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN493 On 08/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83104          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN494 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN494</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN494 On 10/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79920          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN495 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.81689          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN497 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.81689          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN498</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN498 On 16/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08971          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN499 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN499</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN500 On 18/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69672          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN501 On 31/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65302          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN507 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72347          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN508 On 21/12/2026 Spot Bond |        |            | 9.00000   | 102.76232 | 9.00000            | 101.25753          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN509 On 21/12/2026 Spot Bond |        |            | 8.18000   | 102.49368 | 8.18000            | 101.12055          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN509 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN509</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN510 On 21/12/2026 Spot Bond |        |            | 8.36000   | 102.54813 | 8.36000            | 101.14521          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN511 On 21/12/2026 Spot Bond |        |            | 8.36000   | 102.54813 | 8.36000            | 101.14521          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN514 On 30/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57634          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN514 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN514</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN517 On 08/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49010          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN518 On 14/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40006          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN522 On 31/07/2022 Spot Bond |        |            | 9.10000   | 107.13449 | 9.10000            | 100.72301          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN525 On 31/07/2024 Spot Bond |        |            | 11.05000  | 108.05995 | 11.05000           | 100.66603          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN530 On 31/07/2024 Spot Bond |        |            | 11.00000  | 107.14079 | 11.00000           | 100.39178          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN531 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.05539          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For ASN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN53: On 31/01/2024 Spot Bond |        |            | 100.00000 | 16.39399  | 100.00000          | 16.24318           |                   |            |  | 0.00        | 0                | 6,500,000,00        |
| <b>Total ASN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000,00</b> |
| <b>Total For ASN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000,00</b> |
| ASN53: On 18/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.04291          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 4.10000   | 104.59202 | 4.10000            | 104.58030          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 4.84000   | 107.16152 | 4.84000            | 107.14737          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 101.40921 | 9.30000            | 101.38375          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.44590          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.60648          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.93064           |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW30 On 05/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.16247          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW31 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.62527          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BAW31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BAW31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BAW33 On 13/10/2023 Spot Bond  |        |            | 5.97500   | 104.79789 | 5.97500            | 101.06095          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BAW33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW34 On 09/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.58926          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.77037          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA63 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.05177          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA66 On 31/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.03855          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA67 On 31/03/2023 Spot Bond |        |            | 7.64000   | 7.64000   | 7.64000            | 109.05803          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA69 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95205          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA70 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95205          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA71 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95205          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA72 On 31/03/2026 Spot Bond |        |            | 10.43500  | 10.43500  | 10.43500           | 108.64276          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA73 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12115          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98195          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94613          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA76 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94622          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96143          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA78 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08508          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA79 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08508          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09892          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA81 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11838          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08460          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA83 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11781          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB12 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.25134          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28375          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For BAYB13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28375          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28375          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.31722          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28436          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28436          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB2 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.35087          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BC127 On 08/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12129          |                   |            |  | 0.00        | 0                |            |
| <b>Total BC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BC127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BCJ16 On 08/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.92806          |                   |            |  | 0.00        | 0                |            |
| <b>Total BCJ16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BCJ16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BD030 On 18/04/2028 Spot Bond |        |            | 7.38000   | 7.38000   | 7.38000            | 104.84956          |                   |            |  | 0.00        | 0                |            |
| <b>Total BD0302 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BD0302</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX21 On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 100.19277          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX211 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX211</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX31 On 05/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.49882          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total BDX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BDX31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BDX32 On 01/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64082          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total BDX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For BDX32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| BDX33 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10273          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BDX33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BDX33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL07 On 03/09/2022 Spot Bond |        |            | 6.44000   | 111.42025 | 6.44000            | 111.40075          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL08 On 03/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46927          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL10 On 05/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.34593          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL11 On 05/05/2021 Spot Bond |        |            | 6.34000   | 103.22081 | 6.34000            | 103.20338          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL12 On 20/08/2021 Spot Bond |        |            |           |           | 0.00000            | 102.06043          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL13 On 20/08/2021 Spot Bond |        |            | 5.44000   | 107.46893 | 5.44000            | 107.45325          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL14 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.67668          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL15 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.77664          |                   |            |  | 0.00        | 0                | 370,000,00        |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>370,000,00</b> |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>370,000,00</b> |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.86436           |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13572          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.90035          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93230          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 106.32739          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07766          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID09 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.05360          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32969          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| BID11 On 15/11/2023 Spot Bond |        |            | 5.18000   | 112.19979 | 5.18000            | 112.18393          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID12 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89238          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID13 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94093          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID14 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.55893           |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BID14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 97.56354           |                   |            |  | 0.00        | 0                |                   |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31506          |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.61575          |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0 On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.91991           |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0 On 05/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82668          |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BNPP0 On 03/01/2025 Spot Bond |        |            |           |           | 0.00000            | 57.00000           |                   |            |  | 0.00        | 0                |              |
| <b>Total BNPP06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BNPP06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF0 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72886          |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF1 On 23/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38762          |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF1 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.59902           |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF1 On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.98817           |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF1 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00672          |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF2 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.98717           |                   |            |  | 0.00        | 0                |              |
| <b>Total BPPF20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BPPF20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BPPF2 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 98.47493           |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BPPF21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF21 On 16/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF22 On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47604          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF23 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19395          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF24 On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21023          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF25 On 12/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.46189          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF26 On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50014          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF27 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18457          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF28 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19392          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF29 On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20206          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZ21 On 27/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.86304          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZ21B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZ21B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.12288          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|----------------------|----------------------|
| BWZJ2 On 19/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total BWZJ23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BWZJ23</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CBL26 On 06/05/2021 Spot Bond |        |            | 4.04000   | 103.62803 | 4.04000            | 103.61677          |                   |            | 5,575,200,000,000.00        |             | 1,380,000,000        | 1,200,000,000        |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,575,200,000,000.00</b> |             | <b>1,380,000,000</b> | <b>1,200,000,000</b> |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   |            | <b>5,575,200,000,000.00</b> |             | <b>1,380,000,000</b> | <b>1,200,000,000</b> |
| CBL28 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20967          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CBL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CBL28</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CBL29 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.06286          |                   |            |                             | 0.00        | 0                    | 5,200,000,000        |
| <b>Total CBL29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>5,200,000,000</b> |
| <b>Total For CBL29</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>5,200,000,000</b> |
| CCT01 On 23/06/2023 Spot Bond |        |            | 6.87500   | 118.41848 | 6.87500            | 118.39661          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CCT02 On 12/06/2024 Spot Bond |        |            | 7.22500   | 118.64241 | 7.22500            | 118.61939          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CCT03 On 15/03/2025 Spot Bond |        |            | 7.75500   | 114.28024 | 7.75500            | 114.25622          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CCT04 On 17/07/2027 Spot Bond |        |            | 9.17500   | 108.30757 | 9.17500            | 106.10353          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81780 | 10.00000           | 110.78750          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CGR29 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32085          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CGR29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CGR29</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CGR38 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.05415          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CGR38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CGR38</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| CGR42 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31979          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total CGR42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR43 On 08/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.17845          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR45 On 30/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.35338          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.76398           |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR47 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.74616           |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR47</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR50 On 23/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.53698          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR51 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.57193          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 103.82342          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 159.15095 | 3.14000            | 159.04902          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN198 On 13/09/2021 Spot Bond |        |            | 2.47000   | 2.47000   | 2.47000            | 159.29332          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 113.22184 | 4.77000            | 111.32100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 103.67900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44437          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN362 On 20/03/2024 Spot Bond |        |            | 6.21000   | 114.62235 | 6.21000            | 114.60298          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN364 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN366 On 20/03/2024 Spot Bond |        |            | 8.70700   | 114.26025 | 8.70700            | 122.26900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN368 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23927          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36303          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN372 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 107.50203          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN374 On 20/03/2021 Spot Bond |        |            | 5.03500   | 103.21716 | 5.03500            | 103.20316          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN376 On 20/03/2024 Spot Bond |        |            | 10.98000  | 100.54336 | 10.98000           | 100.51367          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN38( On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 118.58200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38( On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.46090          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38( On 20/09/2024 Spot Bond |        |            | 6.50000   | 120.49449 | 6.50000            | 119.50800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38( On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.85300          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38( On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85448          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38( On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39717          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39( On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86247          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39( On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39( On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02972          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN41( On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.15474          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN42( On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26494          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN42( On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 97.22500           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN42: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.59200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN42: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN42: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.72500          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN42: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.18159          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN42: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.40700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN42: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.48597          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN43: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 162.84000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN43: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.87300          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN43: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.99000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN43: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.00100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN43: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 163.90000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN43: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.00470          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total CLN436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN437 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.93358          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN439 On 03/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34291          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN440 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 167.44000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN440</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN445 On 24/05/2021 Spot Bond |        |            | 4.93500   | 103.05954 | 4.93500            | 103.04589          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN452 On 31/01/2022 Spot Bond |        |            | 2.47000   | 168.25440 | 2.47000            | 168.23356          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN452 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN452</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN453 On 31/01/2025 Spot Bond |        |            | 5.95000   | 129.25749 | 5.95000            | 129.22950          |                   |            |  | 0.00        | 0                | 650,300,00        |
| <b>Total CLN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>650,300,00</b> |
| <b>Total For CLN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>650,300,00</b> |
| CLN454 On 31/01/2025 Spot Bond |        |            | 6.19000   | 128.05742 | 6.19000            | 128.02889          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN454 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN454</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN455 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 103.92300          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN455 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN455</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN456 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01507          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN456 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN456</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN457 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.60561          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN457 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN457</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN458 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.78428          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total CLN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN464 On 13/03/2022 Spot Bond |        |            | 5.64000   | 107.35250 | 5.64000            | 107.33601          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN465 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.56993          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN466 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98879          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN468 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN468</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN469 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37076          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN472 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.98243           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN475 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.33300           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN475 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN475</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN477 On 29/11/2021 Spot Bond |        |            | 100.00000 | 48.57330  | 100.00000          | 53.04407           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN480 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN482 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22214          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN482 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN482</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN483 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.46096          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN483 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN483</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN484 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.89905          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN485 On 02/12/2021 Spot Bond |        |            | 5.13500   | 108.99006 | 5.13500            | 108.97496          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN487 On 23/06/2021 Spot Bond |        |            | 10.16000  | 106.97738 | 10.16000           | 109.08000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN487 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN487</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN488 On 28/07/2022 Spot Bond |        |            | 5.44000   | 108.73463 | 5.44000            | 108.71877          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN490 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.36404          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN493 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01906          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN495 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.27860          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN496 On 04/09/2024 Spot Bond |        |            | 5.84000   | 116.29386 | 5.84000            | 116.27536          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 103.14897          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN499 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97071           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN499 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN499</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN501 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58064          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61574          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN504 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.90212           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN505 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26164          |                   |            |  | 0.00        | 0                | 214,700,00 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>214,700,00</b> |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>214,700,00</b> |
| CLN505 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.32724          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN510 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.27336          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 94.58382           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN516 On 15/09/2022 Spot Bond |        |            | 9.96000   | 101.76061 | 9.96000            | 101.73329          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 100.53812 | 10.01000           | 100.51115          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN518 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88866           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 103.70494 | 9.60000            | 100.84505          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95909          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN522 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.87328           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN523 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.02740          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN523 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN523</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN524 On 09/09/2022 Spot Bond |        |            | 9.20000   | 101.77980 | 9.20000            | 101.75451          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN525 On 24/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.30654          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90840          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54943          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96043          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN529 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.90570          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN529 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN529</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN530 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89345          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN531 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95909          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN533 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94160          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN534 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.46378          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN535 On 18/07/2025 Spot Bond |        |            | 8.60500   | 8.60500   | 8.60500            | 110.02648          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN536 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 98.94136           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN537 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33185          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN537</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53299          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN540 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN540</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 129.06200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN541 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN541</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.20295          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN542 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN542</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52078          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN545 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN545</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 21/08/2026 Spot Bond |        |            | 8.07500   | 111.24009 | 8.07500            | 111.21616          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN546 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN546</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 29/03/2025 Spot Bond |        |            | 8.12500   | 108.42003 | 8.12500            | 108.39618          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN547 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN547</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 12/11/2025 Spot Bond |        |            | 8.21500   | 108.01383 | 8.21500            | 107.98980          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN548 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN548</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 18/04/2028 Spot Bond |        |            |           |           | 0.00000            | 304.84949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN553 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN553</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN554 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN554</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.24360          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN555 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN555</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.03081          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN556 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08638          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN557 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91089           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN558 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.59397          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN559 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN559</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN559 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 128.30700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN560 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.10550          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN561 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN561</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN561 On 12/11/2025 Spot Bond |        |            | 10.19000  | 100.02332 | 10.19000           | 100.04938          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN562 On 12/11/2025 Spot Bond |        |            | 8.07500   | 110.04829 | 8.07500            | 108.58222          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN563 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13345          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN564 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93406           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN565 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.43909          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN566 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15125          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN568 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09886          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN569 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.03724          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN569 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN569</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN570 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33162          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN570 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN570</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN571 On 12/11/2025 Spot Bond |        |            | 8.30500   | 108.36070 | 8.30500            | 106.88565          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN572 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.09128          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN573 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66402          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN573 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN573</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN574 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09943          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN575 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94885          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN576 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.36900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN576 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN576</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN577 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03634          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN578 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.44324          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN579 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73627          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN579</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11642          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN581 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN581</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12731          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN582 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN582</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11953          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN583 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN583</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39859          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN584 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN584</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09484          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN585 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN585</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.73055          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN586 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN586</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.04043          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN587 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN587</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87026          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN588 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN588</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN58 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89840          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN589</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09721          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN590 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN590</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.99468          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN591 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN59 On 05/12/2026 Spot Bond |        |            | 4.17000   | 134.63264 | 4.17000            | 109.14720          |                   |            |  | 0.00        | 0                | 754,600,00 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>754,600,00</b> |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>754,600,00</b> |
| CLN592 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29560          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN593 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN593</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN593 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71805          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN595 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29560          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN596 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 99.85407           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN597 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN597</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN597 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.69155          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN598 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN598 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94237          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89840          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89840          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN601 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.40000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN602 On 05/08/2024 Spot Bond |        |            | 8.74500   | 8.74500   | 8.74500            | 102.47223          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN603 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17157          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN604 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN604</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN605 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.08162          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN606 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.64922          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN607 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN608 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92865           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN608 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN608</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN609 On 30/04/2023 Spot Bond |        |            | 9.32000   | 100.50176 | 9.32000            | 100.47662          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN610 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN611 On 23/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35660          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN612 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.64447          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN613 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.07858          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN614 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93140           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN615 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12724          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN615 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN616 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73191          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN615 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 94.61000           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN616 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.73640          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN617 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99688          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN618 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN618</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN618 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.09482          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN619 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28406          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN620 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28297          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN621 On 28/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26018          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN622 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 79.69400           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN623 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33809          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN624 On 25/01/2023 Spot Bond |        |            | 5.54000   | 109.86755 | 5.54000            | 109.85123          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN625 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98326           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN626 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 89.13812           |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN627 On 31/07/2034 Spot Bond |        |            | 12.01000  | 62.76223  | 12.01000           | 84.40071           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN628 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN628</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN628 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97368           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN629 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN629</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN629 On 19/08/2025 Spot Bond |        |            | 8.77500   | 105.11709 | 8.77500            | 105.09256          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN630 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98334           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN631 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93342           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN632 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 100.76798          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN633 On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12860          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN634 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98180           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93202           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN636 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98342           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN637 On 19/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.98432           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN639 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.07918          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN639 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN639</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98180           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN643 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40106          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN643 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN643</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN644 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93162           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN644</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN645 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88007          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN646 On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29102          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN646 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN646</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN647 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88173          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN647 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN647</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN648 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98342           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN648 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN648</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN649 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.15956          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN650 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98342           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN651 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.98684           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN651 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN651</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN652 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98342           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN652 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN652</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN653 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN653</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN654 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN654</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 22/03/2030 Spot Bond |        |            |           |           | 0.00000            | 95.16800           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN655 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN655</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.06007          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN656 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN656</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.74565          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN657 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN657</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.88620          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN658 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN658</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89732          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN659 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN659</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.93366          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN660 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN660</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 97.17400           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN661 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN661</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 89.68100           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN662 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN662</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 97.62000           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN663 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN663</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 123.35800          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total CLN664 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN664</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN664 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.70574          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN665 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.83857          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN666 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.97984           |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN667 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.71493          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN668 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN668</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN668 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07874          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN669 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN669</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN669 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30358          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN670 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98153           |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN671 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN671</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN671 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.02006          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN672 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN672</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN672 On 31/01/2025 Spot Bond |        |            | 4.67300   | 135.86591 | 4.67300            | 110.39443          |                   |            |  | 0.00        | 0                | 1,702,300,00        |
| <b>Total CLN673 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,702,300,00</b> |
| <b>Total For CLN673</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,702,300,00</b> |
| CLN673 On 31/01/2025 Spot Bond |        |            | 4.67300   | 135.86591 | 4.67300            | 110.39514          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN674 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN674</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN674 On 18/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.34856          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN675 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN675</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98112           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN676 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN676</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN677 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98003           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN677 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN677</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN678 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.99351          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN678 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN678</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN679 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.86244          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN680 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12082          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN680</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN681 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98077           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN682 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99001          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82135          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN684 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84665          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN685 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.08860          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN685 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN685</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN686 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99053          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN686 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN686</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN687 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02049          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN687 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN687</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN687 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.02024          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN688 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN688</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN688 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.88616          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN690 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN690</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN690 On 01/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69159          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN691 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN691</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN691 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88619          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN692 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN692</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN692 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01955          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN693 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN693</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN693 On 31/01/2022 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 93.24454           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN694 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN694</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN694 On 07/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73266          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN695 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN695</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN695 On 31/01/2024 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 92.90465           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN696 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN696</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN696 On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 85.55712           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN697 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN697</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN697 On 31/08/2024 Spot Bond |        |            | 11.45500  | 11.45500  | 11.45500           | 83.97267           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN698 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN698</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN698 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.92338          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN699 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN699</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN699 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04518          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN700 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.08856          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN701 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN701</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN701 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 84.28070           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN702 On 28/02/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 80.39394           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN703 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN703</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN703 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.08957          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN704 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN704</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN704 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 86.14738           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN705 On 28/02/2035 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 87.53817           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN706 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN706</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN706 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.97949           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN707 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.96593          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN708 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN708 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.86385          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN709 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 82.56161           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN710 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 82.81244           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN712 On 11/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.74183          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.07426          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87017          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87017          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN716 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87017          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN716 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN717 On 31/01/2024 Spot Bond |        |            | 11.35500  | 11.35500  | 11.35500           | 81.57019           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN717 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN717</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN718 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50442          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN718 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN718</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN719 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.51967          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN719 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN719</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN720 On 31/01/2037 Spot Bond |        |            | 11.52500  | 11.52500  | 11.52500           | 80.53731           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN720 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN720</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN721 On 31/01/2024 Spot Bond |        |            | 11.47000  | 11.47000  | 11.47000           | 80.86920           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN721 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN721</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN722 On 01/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35116          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN722 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN722</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN723 On 31/01/2024 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 81.60089           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN723 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value                | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|----------------------|-----------------------|------------|
| <b>Total For CLN723</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| CLN723 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19104          |                   |            |                           | 0.00                 | 0                     |            |
| <b>Total CLN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN724</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19104          |                   |            |                           | 0.00                 | 0                     |            |
| <b>Total CLN725 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN725</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| CLN725 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19104          |                   |            |                           | 0.00                 | 0                     |            |
| <b>Total CLN726 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN726</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.09863          |                   |            |                           | 0.00                 | 0                     |            |
| <b>Total CLN727 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN727</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.09863          |                   |            |                           | 0.00                 | 0                     |            |
| <b>Total CLN728 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN728</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.09863          |                   |            |                           | 0.00                 | 0                     |            |
| <b>Total CLN729 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN729</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>          | <b>0</b>              |            |
| CLN730 On 31/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 259,000,000,000.00        | 2,590,000,000        | 8,090,000,000         |            |
| <b>Total CLN730 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>259,000,000,000.00</b> | <b>2,590,000,000</b> | <b>8,090,000,000</b>  |            |
| <b>Total For CLN730</b>        |        |            |           |           |                    |                    |                   |            | <b>259,000,000,000.00</b> | <b>2,590,000,000</b> | <b>8,090,000,000</b>  |            |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 7.38000   | 104.87044 | 7.38000            | 104.84956          |                   |            | 0.00                      | 0                    | 0                     |            |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>              |            |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>              |            |
| CLNF16 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01492          |                   |            | 0.00                      | 0                    | 0                     |            |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>              |            |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>              |            |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 6.89000   | 117.77070 | 6.89000            | 117.74890          |                   |            | 0.00                      | 0                    | 13,000,000,000        |            |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>13,000,000,000</b> |            |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>13,000,000,000</b> |            |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 5.35000   | 103.50869 | 5.35000            | 103.49380          |                   |            | 0.00                      | 0                    | 0                     |            |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>              |            |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>              |            |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 9.22500   | 114.24776 | 9.22500            | 114.21962          |                   |            | 0.00                      | 0                    | 0                     |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total COJ08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COJ08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COJG0 On 09/06/2024 Spot Bond |        |            | 5.62000   | 119.03625 | 5.62000            | 119.01823          |                   |            |  | 0.00        | 0                | 50,200,000.00        |
| <b>Total COJG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,200,000.00</b> |
| <b>Total For COJG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,200,000.00</b> |
| COT01 On 03/04/2023 Spot Bond |        |            | 6.27500   | 107.31910 | 6.27500            | 107.30088          |                   |            |  | 0.00        | 0                |                      |
| <b>Total COT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COT02 On 03/04/2028 Spot Bond |        |            | 9.63500   | 104.22750 | 9.63500            | 104.20057          |                   |            |  | 0.00        | 0                | 100,000.00           |
| <b>Total COT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000.00</b>    |
| <b>Total For COT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000.00</b>    |
| COT03 On 05/06/2028 Spot Bond |        |            | 9.72500   | 102.91371 | 9.72500            | 102.88702          |                   |            |  | 0.00        | 0                | 8,200,000.00         |
| <b>Total COT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,200,000.00</b>  |
| <b>Total For COT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,200,000.00</b>  |
| CPV01 On 30/06/2029 Spot Bond |        |            | 8.64000   | 8.64000   | 8.64000            | 113.30097          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CPV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CPV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CS002 On 17/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.84315          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CS002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CS002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CS003 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 99.83384           |                   |            |  | 0.00        | 0                |                      |
| <b>Total CS003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CS003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DENG8 On 21/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88613          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DENG8 On 28/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94488          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DENG8 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77365          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG88</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DENG9 On 20/08/2021 Spot Bond |        |            |           |           | 0.00000            | 99.60343           |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DENG9 On 11/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.95667          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG97 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG97</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 31/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26380          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG98 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG98</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32792          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG99 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG99</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DNG10 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06601          |                   |            |  | 0.00        | 0                |            |
| <b>Total DNG100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DNG100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DNG10 On 23/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.86341          |                   |            |  | 0.00        | 0                |            |
| <b>Total DNG101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DNG101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DNG10 On 28/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78463          |                   |            |  | 0.00        | 0                |            |
| <b>Total DNG102 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DNG102</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DOL01 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.12353          |                   |            |  | 0.00        | 0                |            |
| <b>Total DOL012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DOL012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY01 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93328           |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY02 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03698          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY03 On 21/11/2024 Spot Bond |        |            | 8.47500   | 8.47500   | 8.47500            | 106.54508          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY04 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.46043          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY05 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92742           |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value             | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|------------------|------------|
| <b>Total For DSY05</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>         |            |
| DV2021 On 18/06/2021 Spot Bond |        |            | 5.39000   | 105.84026 | 5.39000            | 105.82488          |                   |                           | 0.00              | 0                |            |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>         |            |
| DV23 On 27/02/2023 Spot Bond   |        |            | 5.78000   | 111.12965 | 5.78000            | 111.11244          |                   | 106,268,768,000.00        | 18,385,600        | 10,021,00        |            |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>106,268,768,000.00</b> | <b>18,385,600</b> | <b>10,021,00</b> |            |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>106,268,768,000.00</b> | <b>18,385,600</b> | <b>10,021,00</b> |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 26.29528  | 100.00000          | 26.23739           |                   | 0.00                      | 0                 |                  |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 26.29528  | 100.00000          | 26.23739           |                   | 0.00                      | 0                 |                  |            |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| DV24 On 18/02/2024 Spot Bond   |        |            | 5.31000   | 115.34103 | 5.31000            | 115.32461          |                   | 0.00                      | 0                 |                  |            |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 102.42018 | 9.69000            | 102.39385          |                   | 0.00                      | 0                 |                  |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 102.42018 | 9.69000            | 102.39385          |                   | 0.00                      | 0                 |                  |            |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.15000  | 96.94960  | 11.15000           | 96.92102           |                   | 0.00                      | 0                 |                  |            |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 102.52134 | 10.10000           | 102.49390          |                   | 0.00                      | 0                 |                  |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 102.52134 | 10.10000           | 102.49390          |                   | 0.00                      | 0                 |                  |            |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| DVC03 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.72706          |                   | 0.00                      | 0                 |                  |            |
| <b>Total DVC031 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DVC031</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.13161          |                   | 0.00                      | 0                 |                  |            |
| <b>Total DVF21 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DVF21</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.33001          |                   | 0.00                      | 0                 |                  |            |
| <b>Total DVF22 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DVF22</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |
| DVF22t On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.83573           |                   | 0.00                      | 0                 |                  |            |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                  |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For DVF22B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF22 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56010          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF22C SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF22C</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF24 On 23/10/2024 Spot Bond |        |            |           |           | 0.00000            | 97.37014           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF25 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 97.90561           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF26 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 96.15574           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF27 On 02/04/2029 Spot Bond |        |            |           |           | 0.00000            | 98.99214           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 31/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96517          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 98.00657           |                   |            |  | 0.00        | 0                | 1,500,000.00        |
| <b>Total DVFB25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000.00</b> |
| <b>Total For DVFB25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000.00</b> |
| DVFB2 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.57211          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20045          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 94.77197           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.21296          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB29 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB29</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB3 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92206           |                   |            |  | 0.00        | 0                | 430,000.00          |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total DVFB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>430,000,00</b> |
| <b>Total For DVFB30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>430,000,00</b> |
| DVFB3 On 21/08/2025 Spot Bond   |        |            |           |           | 0.00000            | 99.91799           |                   |            |  | 0.00        | 0                |                   |
| <b>Total DVFB31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For DVFB31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| E175 On 01/08/2021 Spot Bond    |        |            | 4.17000   | 110.39969 | 4.17000            | 110.38731          |                   |            |  | 0.00        | 0                | 3,656,70          |
| <b>Total E175 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,656,70</b>   |
| <b>Total For E175</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,656,70</b>   |
| ECN22 On 14/03/2022 Spot Bond   |        |            | 4.84500   | 107.95304 | 4.84500            | 107.93877          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ECN22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ECN22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ECN24 On 14/03/2024 Spot Bond   |        |            | 5.75000   | 114.32094 | 5.75000            | 114.30304          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ECN24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 5.65000   | 99.11184  | 5.65000            | 99.09092           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ECN32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ECN32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL037 On 31/01/2037 Spot Bond   |        |            | 5.47000   | 86.87732  | 5.47000            | 86.85960           |                   |            |  | 0.00        | 0                |                   |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 131.78772 | 2.25000            | 131.77216          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL28 On 02/05/2028 Spot Bond    |        |            | 4.71000   | 132.28238 | 4.68000            | 132.52054          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.70200   | 118.14610 | 4.70200            | 118.12442          |                   |            |  | 0.00        | 0                | 10,000,00         |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>  |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>  |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.75000   | 115.61624 | 4.75000            | 115.59488          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EL31 On 02/06/2031 Spot Bond    |        |            | 5.31000   | 101.95815 | 5.31000            | 101.93773          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EL36 On 31/01/2036 Spot Bond    |        |            | 5.44000   | 88.97650  | 5.44000            | 88.95843           |                   |            |  | 0.00        | 0                |            |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 131.78772 | 2.25000            | 131.77216          |                   |            |  | 0.00        | 0                |            |
| <b>Total EL36/I2038 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL36/I2038</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN001 On 06/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 137.77189          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN002 On 07/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 135.57432          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN003 On 23/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 115.25860          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN003 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN003</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN004 On 23/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 113.42950          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN005 On 13/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN005 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN005</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN006 On 09/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.13380          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN006 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN006</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN007 On 17/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.22168          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN008 On 17/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 103.76305          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN008 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN008</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN009 On 28/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.18205          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN009 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN009</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN010 On 19/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 94.88473           |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN010 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For ELN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN011 On 22/04/2022 Spot Bond |        |            |           |           | 0.00000            | 96.36763           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM02 On 11/03/2021 Spot Bond  |        |            | 5.05000   | 103.75227 | 5.05000            | 103.73813          |                   |            |  | 0.00        | 0                | 10,000,000,00        |
| <b>Total EMM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,00</b> |
| <b>Total For EMM02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,00</b> |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 8.79500   | 104.08212 | 8.79500            | 104.05738          |                   |            |  | 0.00        | 0                | 18,100,000,00        |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000,00</b> |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000,00</b> |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 11.00000  | 11.00000  | 11.00000           | 94.51408           |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.35000  | 11.35000  | 11.35000           | 98.71060           |                   |            |  | 0.00        | 0                | 666,666,60           |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b>    |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b>    |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 8.87500   | 8.87500   | 8.87500            | 106.89565          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 8.87500   | 8.87500   | 8.87500            | 108.21719          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.66500  | 11.66500  | 11.66500           | 82.99426           |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM08 On 18/06/2030 Spot Bond  |        |            | 10.38000  | 10.38000  | 10.38000           | 105.46451          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM08P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM08P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM09 On 18/06/2032 Spot Bond  |        |            | 11.66500  | 11.66500  | 11.66500           | 99.73891           |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM09P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM09P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ENX01 On 23/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.49826          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ENX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ENX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ENX01 On 23/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 97.22928           |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ENX01S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX01S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX02 On 10/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.13064          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX04 On 01/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.33271          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX07 On 01/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.69594          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX08 On 01/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.53037          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX09 On 01/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.35957          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF014 On 28/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97722           |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12255          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF016 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97033          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99984          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.92334          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF019 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89693          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EPF020 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12134          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF021 On 02/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17281          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC46 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79933          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC47 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10989          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQS10 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.13412          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQS10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQS10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT002 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04378          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT003 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07491          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT004 On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.45363          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT005 On 10/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04378          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT006 On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.26877          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B6 On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01379          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B7 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01307          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|----------------------|
| <b>Total For ERS3B7</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ERS3C On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.01490          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ERS3C6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ERS3C6</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ERS3C On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.01321          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ERS3C7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ERS3C7</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ERSA1: On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ERSA12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ERSA12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ERSA2 On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.01389          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ERSA2 On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.01289          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ERSA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ERSA26</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ERSA2 On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.01253          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ERSA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ERSA27</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ERSA2 On 17/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.01458          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ERSA28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ERSA28</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ES23 On 25/01/2023 Spot Bond   |        |            | 5.19000   | 112.96811 | 5.19000            | 112.95238          |                   |            | 203,317,212,000.00        |             | 39,174,800        | 18,964,500           |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>203,317,212,000.00</b> |             | <b>39,174,800</b> | <b>18,964,500</b>    |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            | <b>203,317,212,000.00</b> |             | <b>39,174,800</b> | <b>18,964,500</b>    |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 103.15105 | 10.00000           | 103.12369          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ES26 On 02/04/2026 Spot Bond   |        |            | 7.99500   | 100.39730 | 7.99500            | 100.37568          |                   |            | 520,815,087,000.00        |             | 65,142,600        | 3,131,310,900        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>520,815,087,000.00</b> |             | <b>65,142,600</b> | <b>3,131,310,900</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>520,815,087,000.00</b> |             | <b>65,142,600</b> | <b>3,131,310,900</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 101.02054 | 7.85000            | 100.99917          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| ES33 On 15/09/2033 Spot Bond   |        |            | 11.31500  | 75.82940  | 11.37000           | 75.50857           |                   |            | 22,045,849,547,000.00     |             | 1,948,373,800     | 2,769,085,400        |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2,045,849,547,000.00</b>  | <b>1,948,373,800</b> | <b>2,769,085,400</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>2,045,849,547,000.00</b>  | <b>1,948,373,800</b> | <b>2,769,085,400</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 101.33083 | 7.50000            | 101.31022          |                   |            | 0.00                         | 0                    |                      |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| ES42 On 25/04/2042 Spot Bond   |        |            | 11.97000  | 73.98002  | 11.97000           | 73.95639           |                   |            | 27,071,287,362,000.00        | 2,261,594,600        | 3,172,693,900        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>27,071,287,362,000.00</b> | <b>2,261,594,600</b> | <b>3,172,693,900</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>27,071,287,362,000.00</b> | <b>2,261,594,600</b> | <b>3,172,693,900</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 100.57336 | 8.50000            | 100.55036          |                   |            | 0.00                         | 0                    |                      |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| ESFR0 On 20/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.40782          |                   |            | 0.00                         | 0                    |                      |
| <b>Total ESFR03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For ESFR03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| EXX04 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.04689          |                   |            | 0.00                         | 0                    |                      |
| <b>Total EXX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For EXX04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.88684           |                   |            | 0.00                         | 900,000,000          | 300,000,000          |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>900,000,000</b>   | <b>300,000,000</b>   |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>900,000,000</b>   | <b>300,000,000</b>   |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87826          |                   |            | 0.00                         | 0                    |                      |
| <b>Total FBJ22Z SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For FBJ22Z</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.23142           |                   |            | 0.00                         | 0                    |                      |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97273           |                   |            | 0.00                         | 0                    |                      |
| <b>Total FIFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For FIFB15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| FIFB16 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02698          |                   |            | 0.00                         | 0                    |                      |
| <b>Total FIFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For FIFB16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02830          |                   |            | 0.00                         | 0                    |                      |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28300          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FIFB19 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55037          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FIFC35 On 11/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08759          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FIFC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FIFC35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.62927          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB14 On 02/06/2021 Spot Bond  |        |            | 5.17000   | 5.17000   | 5.17000            | 107.14475          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB17 On 08/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.17004          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB18 On 13/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.66844          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB19 On 14/04/2021 Spot Bond  |        |            | 6.11000   | 103.63955 | 6.11000            | 103.62262          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB20 On 15/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.56461          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB21 On 24/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.05734          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRB21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRB21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRB22 On 08/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 105.45865          |                   |            |  | 0.00        | 1,000,000,000        | 1,500,000,000        |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,500,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere    |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 1,000,000,000    | 1,500,000,000 |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.72027          |                   |            |  | 0.00  | 0                |               |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.33644          |                   |            |  | 0.00  | 0                | 1,440,000,000 |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,440,000,000 |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,440,000,000 |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.74624          |                   |            |  | 0.00  | 0                | 1,530,000,000 |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,530,000,000 |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,530,000,000 |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 98.41308           |                   |            |  | 0.00  | 0                | 300,000,000   |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 300,000,000   |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 300,000,000   |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.57500   | 111.70133 | 8.57500            | 111.67570          |                   |            |  | 0.00  | 0                |               |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 1.52000   | 170.12949 | 1.52000            | 170.11277          |                   |            |  | 0.00  | 0                | 10,000,000    |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 10,000,000    |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 10,000,000    |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 2.35000   | 2.35000   | 2.35000            | 316.06326          |                   |            |  | 0.00  | 0                | 30,000,000    |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 30,000,000    |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 30,000,000    |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.97000   | 2.97000   | 2.97000            | 145.27596          |                   |            |  | 0.00  | 0                |               |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.28000   | 185.26055 | 4.28000            | 185.22840          |                   |            |  | 0.00  | 0                |               |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.84000   | 4.84000   | 4.84000            | 96.09177           |                   |            |  | 0.00  | 0                |               |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 5.02000   | 5.02000   | 5.02000            | 207.61732          |                   |            |  | 0.00  | 0                |               |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 5.74000   | 81.10611  | 5.74000            | 81.08885           |                   |            |  | 0.00  | 0                |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 5.74000   | 82.15532  | 5.74000            | 82.13798           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 30/11/2020 Spot Bond  |        |            | 3.48000   | 3.48000   | 3.48000            | 99.76612           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 5.07000   | 5.07000   | 5.07000            | 82.12147           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 5.15000   | 5.15000   | 5.15000            | 81.40456           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC10 On 03/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC16 On 31/01/2025 Spot Bond  |        |            | 4.35000   | 4.35000   | 4.35000            | 137.57484          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC17 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC18 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 87.17424           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC19 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC193/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC193/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC20 On 20/09/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC20 On 20/09/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC21: On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC22: On 31/01/2022 Spot Bond |        |            | 2.58000   | 168.03920 | 2.58000            | 168.01789          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23: On 31/01/2022 Spot Bond |        |            | 3.44000   | 166.37031 | 3.44000            | 166.34538          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.63876          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.04616          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25: On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95903          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25: On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25: On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.33094          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 102.03385          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.33293          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27: On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28175          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27: On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 102.86395          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC272</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 02/05/2028 Spot Bond |        |            | 9.80000   | 100.45031 | 9.80000            | 100.42377          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC274 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC274</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.94367          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC275 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC275</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.94739          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC276 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC276</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.02013          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC277 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC277</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93140           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC279 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC279</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96527          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 109.33118          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58057          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC283 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC283</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13664          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90240          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC285 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC285</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 107.42593          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC286 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83402          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29( On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.84061          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29 On 26/01/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.39717          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29 On 18/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.38427          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29 On 18/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.37612          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC294 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC294</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29( On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02895          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29 On 14/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.02950          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29( On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12322          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30( On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25429          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30 On 30/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.71200          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30 On 11/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.97044          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.44039          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 28/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.62484          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20717          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11332          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61996          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81501          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94622          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04424          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 110.60000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 94.45734           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC315 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 101.01517          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC316 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.28592          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC317 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.29734           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC318 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.04410          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC320 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06947          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC323 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.95714          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC324 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64033          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC325 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04429          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC326 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62259          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC327 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16054          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC328 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16052          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC329 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46455          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC330 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC330</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 02/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23285          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC331 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC331</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 02/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23285          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC332 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC332</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 05/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88679          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC334 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC334</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.31081          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC335 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC335</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 13/09/2021 Spot Bond |        |            |           |           | 0.00000            | 104.98062          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC336 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC336</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.67615          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC337 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC337</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04679          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC338 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC338</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68456          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC339 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC339</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65769          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC340 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC340</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24629          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC341 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC341</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01231          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC342 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC342</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRC34 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.85457          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC343 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC343</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC34 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50148          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC344 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC344</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC34 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20210          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC345 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC345</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC34 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94860          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC346 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC346</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC34 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99722          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC347 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC347</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32554          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC348 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC348</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21109          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC349 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC349</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC35 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18995          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC350 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC350</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC35 On 31/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 4,500,000.00        |
| <b>Total FRC351 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,500,000.00</b> |
| <b>Total For FRC351</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,500,000.00</b> |
| FRC66 On 31/01/2022 Spot Bond |        |            | 3.22000   | 3.22000   | 3.22000            | 166.77094          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC69 On 31/01/2022 Spot Bond |        |            | 3.16000   | 3.16000   | 3.16000            | 166.88729          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC71 On 31/01/2022 Spot Bond |        |            | 3.14000   | 3.14000   | 3.14000            | 166.92609          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total For FRC71</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 5.04000   | 91.73995  | 5.04000            | 91.72208           |                   |            |  | 0.00        | 0                | 10,000,00        |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 5.37000   | 98.96023  | 5.37000            | 98.94031           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRJ022 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83960          |                   |            |  | 0.00        | 0                | 9,000,00         |
| <b>Total FRJ022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,000,00</b>  |
| <b>Total For FRJ022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,000,00</b>  |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.27699          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.03508          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.39612          |                   |            |  | 0.00        | 0                | 6,500,00         |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,00</b>  |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,00</b>  |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.71125          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.34558          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.38615          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.97421          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRJ29 On 14/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.28706          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRJ29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS10 On 15/01/2024 Spot Bond  |        |            | 4.79000   | 4.79000   | 4.79000            | 112.90202          |                   |            |  | 0.00        | 0                |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.29000   | 5.29000   | 5.29000            | 99.97698           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.71855           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32204          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.43000   | 98.19133  | 5.43000            | 98.17140           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 07/12/2033 Spot Bond |        |            | 5.34000   | 201.18425 | 5.34000            | 201.14374          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 31/01/2038 Spot Bond |        |            | 5.57000   | 96.42540  | 5.57000            | 96.40548           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS110 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS110</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 07/12/2033 Spot Bond |        |            | 5.37000   | 5.37000   | 5.37000            | 200.54967          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 31/01/2025 Spot Bond |        |            | 3.90000   | 140.05578 | 3.90000            | 140.03308          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS114 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS114</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 31/01/2038 Spot Bond |        |            | 3.70500   | 123.52040 | 3.70500            | 123.50101          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 31/01/2038 Spot Bond |        |            | 5.42000   | 98.31896  | 5.42000            | 98.29904           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS119 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS119</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 07/12/2033 Spot Bond |        |            | 5.49000   | 198.23556 | 5.49000            | 198.19486          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS120 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS120</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS12 On 07/12/2033 Spot Bond |        |            | 5.54000   | 197.26450 | 5.54000            | 197.22379          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS121</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 31/01/2025 Spot Bond |        |            | 3.43000   | 177.91728 | 3.43000            | 142.65491          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 07/12/2033 Spot Bond |        |            | 5.57000   | 196.68472 | 5.57000            | 196.64395          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 31/01/2038 Spot Bond |        |            | 5.57000   | 96.42540  | 5.57000            | 96.40548           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 31/03/2028 Spot Bond |        |            | 5.23000   | 174.15041 | 5.23000            | 174.11574          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 31/01/2038 Spot Bond |        |            | 6.32000   | 87.60229  | 6.32000            | 87.58246           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 31/03/2028 Spot Bond |        |            | 5.12000   | 175.39706 | 5.12000            | 175.36268          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS129 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS129</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/03/2028 Spot Bond |        |            | 5.18000   | 174.71580 | 5.18000            | 174.68127          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 07/12/2033 Spot Bond |        |            | 6.08000   | 187.14348 | 6.08000            | 187.10215          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 6.25000   | 88.38240  | 6.25000            | 88.36256           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS134 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 5.57000   | 5.57000   | 5.57000            | 96.40548           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS135 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS135</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 5.55000   | 96.67528  | 5.55000            | 96.65536           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS136 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS136 On 31/03/2028 Spot Bond |        |            | 4.99000   | 176.88356 | 4.99000            | 176.84950          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 5.85000   | 191.37364 | 5.85000            | 191.33257          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS138 On 31/03/2028 Spot Bond |        |            | 5.12000   | 175.39706 | 5.12000            | 175.36268          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS142 On 31/03/2028 Spot Bond |        |            | 5.12000   | 175.39706 | 5.12000            | 175.36268          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS143 On 31/03/2028 Spot Bond |        |            | 5.41000   | 172.13221 | 5.41000            | 172.09713          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 4.20000   | 138.41223 | 4.20000            | 138.38867          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS146 On 31/01/2022 Spot Bond |        |            | 2.28000   | 168.62703 | 2.28000            | 168.60701          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS147 On 31/03/2028 Spot Bond |        |            | 5.47000   | 171.46545 | 5.47000            | 171.43021          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS149 On 31/03/2028 Spot Bond |        |            | 5.51000   | 171.02257 | 5.51000            | 170.98725          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/01/2025 Spot Bond |        |            | 4.17000   | 138.57557 | 4.17000            | 138.55211          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS151 On 31/03/2028 Spot Bond |        |            | 4.98500   | 176.94103 | 4.98500            | 176.90697          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 5.52000   | 5.52000   | 5.52000            | 170.87673          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS153 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 12.76679           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS158 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 14.09662           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS159 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 15.69306           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS160 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 17.69397           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS161 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 11.78628           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS167 On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 11.22165           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS169 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 6.43220            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS170 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45178          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS171 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50108          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS172 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 94.08889           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS174 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| FRS177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 14.78966           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS180 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89009          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS182 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.80527          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS183 On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 131.50818          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS184 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 148.68919          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS186 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 140.78192          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS187 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 151.18002          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS188 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 125.17452          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS194 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 23.20673           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS197 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16276          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS199 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.18920          |                   |            |  | 0.00        | 0                | 30,000,00        |
| <b>Total FRS199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| <b>Total For FRS199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,00</b> |
| FRS200 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.08728          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS200 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.23634          |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS201 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS201</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS201 On 23/08/2025 Spot Bond |        |            |           |           | 0.00000            | 91.57633           |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS202 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS202</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS202 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 108.63861          |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS205 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS205</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS205 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.50952          |                   |            | 0.00        | 800,000,000        | 200,000,000        |
| <b>Total FRS206 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| <b>Total For FRS206</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| FRS206 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS207 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS207</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS207 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS208 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS208</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS208 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99994           |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS209 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS209</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS209 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 105.08755          |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS211 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS211</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS211 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 117.13283          |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS213 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS213</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS213 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 105.78944          |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS214 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS214</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS214 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                  |                    |
| <b>Total FRS217 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRS217</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| FRS217 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS218 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89378          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS219 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72797          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS220 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28875          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS221 On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18134          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS222 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.37848          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS223 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25197          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS224 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.85457          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS225 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.26713          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS226 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48229          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS227 On 07/08/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87186           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS228 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS23( On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.03020          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 18/08/2025 Spot Bond |        |            |           |           | 0.00000            | 92.00622           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 93.14657           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 92.55231           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 28/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 31/03/2032 Spot Bond |        |            | 10.05000  | 10.05000  | 10.05000           | 102.31288          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 105.92956          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 23/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.24030          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 2.39000   | 2.39000   | 2.39000            | 315.71379          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS37 On 07/12/2023 Spot Bond |        |            | 2.13000   | 318.03054 | 2.13000            | 317.99395          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS43 On 07/12/2023 Spot Bond |        |            | 2.13000   | 2.13000   | 2.13000            | 317.99395          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS46 On 31/01/2022 Spot Bond |        |            | 1.52000   | 170.12949 | 1.52000            | 170.11277          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS51 On 31/01/2022 Spot Bond |        |            | 1.77000   | 169.63315 | 1.77000            | 169.61533          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.19616          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS64 On 26/01/2042 Spot Bond |        |            | 5.27000   | 91.35279  | 5.27000            | 91.33466           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS81 On 30/10/2042 Spot Bond |        |            | 4.86000   | 65.14070  | 4.86000            | 96.79056           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.32000   | 3.32000   | 3.32000            | 143.27668          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS87 On 31/01/2025 Spot Bond |        |            | 3.60000   | 3.60000   | 3.60000            | 141.70010          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS90 On 07/12/2023 Spot Bond |        |            | 3.19000   | 3.19000   | 3.19000            | 308.82407          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRX23 On 28/02/2023 Spot Bond |        |            | 4.36000   | 4.36000   | 4.36000            | 108.96862          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRX24 On 10/12/2024 Spot Bond |        |            | 5.82500   | 122.32132 | 5.82500            | 122.30214          |                   |            |  | 0.00        | 0                | 2,000,00   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,00</b>  |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,00</b>  |
| FRX25 On 26/07/2025 Spot Bond |        |            | 6.17500   | 117.40920 | 6.17500            | 117.38980          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRX25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRX25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRX26 On 01/10/2026 Spot Bond |        |            | 6.68500   | 114.73926 | 6.68500            | 114.71855          |                   |            |  | 0.00        | 0                | 10,000,00        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 6.96500   | 118.25292 | 6.96500            | 118.23056          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRX28 On 26/07/2028 Spot Bond |        |            | 7.38500   | 118.99135 | 7.38500            | 118.96790          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRX30 On 31/01/2030 Spot Bond |        |            | 8.26000   | 112.38823 | 8.26000            | 112.36352          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRX31 On 21/02/2031 Spot Bond |        |            | 8.70000   | 107.65401 | 8.70000            | 107.62910          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRX32 On 31/03/2032 Spot Bond |        |            | 8.77500   | 113.81394 | 8.77500            | 113.78708          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.06000  | 75.10759  | 11.06000           | 75.08538           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FS6A2 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.48888           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FS6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FS6A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FS6A3 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.77028           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FS6A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FS6A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FS6B1 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97452           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FS6B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FS6B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| FS7A1 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97738           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FS7A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FS7A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FS7A2 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97585           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FS7A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FS7A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FS7A3 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97493           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FS7A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FS7A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FS7B1 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97465           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FS7B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FS7B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GBL03 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GBL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GBL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GBL04 On 05/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.49053          |                   |            |  | 0.00        | 2,600,000,000        | 1,300,000,000        |
| <b>Total GBL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,600,000,000</b> | <b>1,300,000,000</b> |
| <b>Total For GBL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,600,000,000</b> | <b>1,300,000,000</b> |
| GBL05 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.60201           |                   |            |  | 0.00        | 2,600,000,000        | 1,300,000,000        |
| <b>Total GBL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,600,000,000</b> | <b>1,300,000,000</b> |
| <b>Total For GBL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,600,000,000</b> | <b>1,300,000,000</b> |
| GH5A1 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09254          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GH5A11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GH5A11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GH5A2 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95583           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GH5A21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GH5A21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GH5A3 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.14716          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GH5A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GH5A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GH5B1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.22154          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.73263          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GH5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For GH5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRL35 On 12/06/2029 Spot Bond |        |            | 4.44000   | 105.26641 | 4.44000            | 105.24776          |                   |            |  | 0.00        | 0                | 40,000,00         |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b>  |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b>  |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57196          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| GRT11 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08595          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.46531          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58035          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT17 On 17/10/2023 Spot Bond |        |            | 5.34000   | 113.71405 | 5.34000            | 113.69759          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90579          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55114          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT21 On 03/04/2024 Spot Bond |        |            | 8.52500   | 104.85422 | 8.52500            | 104.83018          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43475          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61742          |                   |            |  | 0.00        | 0                |                   |
| <b>Total GRT23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For GRT23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| GRT24 On 09/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.61455           |                   |            |  | 0.00        | 0                |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.32586          |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.90144          |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT26G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT26G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT27 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.16647           |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84628          |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88394          |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 97.26097           |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT31 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.84632           |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT32 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 97.72048           |                   |            |  | 0.00        | 0                | 3,000,000,00        |
| <b>Total GRT32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b> |
| <b>Total For GRT32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b> |
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 97.41995           |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 97.77353           |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT36 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 97.56166           |                   |            |  | 0.00        | 0                | 200,000,00          |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>   |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.66266          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21489          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT40 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 98.46380           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15395          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT42 On 20/11/2026 Spot Bond |        |            |           |           | 0.00000            | 99.97322           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT43 On 24/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72023          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT44 On 24/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.74972          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT45 On 24/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80840          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT46 On 24/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76440          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T1 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.20864          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T2 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67198          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T3 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95859          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For H10T3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T4 On 23/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.39818          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T1 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.38259          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HC5T4 On 31/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.08432          |                   |            |  | 0.00        | 0                |            |
| <b>Total HC5T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HC5T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.86213           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 97.66323           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 98.90656           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35740          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19880          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03889          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB13 On 11/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.01226          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.71205          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded      | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|-----------------------|
| <b>Total HPF11 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| <b>Total For HPF11</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| HPF12 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.66523          |                   |                              | 0.00                 | 0                     |                       |
| <b>Total HPF12 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| <b>Total For HPF12</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| HPF13 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65193          |                   |                              | 0.00                 | 0                     |                       |
| <b>Total HPF13 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| <b>Total For HPF13</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 2.73000   | 312.80364 | 2.73000            | 312.76256          |                   |                              | 0.00                 | 0                     |                       |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 3.09000   | 3.09000   | 3.09000            | 315.74473          |                   |                              | 0.00                 | 0                     |                       |
| <b>Total HWAY24 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| <b>Total For HWAY24</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| HWAY3 On 28/08/2030 Spot Bond |        |            | 9.88000   | 112.83931 | 9.88000            | 105.27563          |                   |                              | 0.00                 | 0                     |                       |
| <b>Total HWAY30 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| <b>Total For HWAY30</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| HWAY3 On 28/02/2033 Spot Bond |        |            | 5.37000   | 72.70336  | 5.37000            | 91.58125           |                   |                              | 0.00                 | 0                     |                       |
| <b>Total HWAY33 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 11.42000  | 87.90795  | 11.42000           | 87.88143           |                   |                              | 0.00                 | 0                     | 4,350,000.00          |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>4,350,000.00</b>   |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>4,350,000.00</b>   |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 11.81464  | 100.00000          | 11.78864           |                   |                              | 0.00                 | 0                     |                       |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |                       |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 11.46000  | 87.22322  | 11.46000           | 87.19682           |                   | 25,212,000,000,000.00        | 2,200,000,000        | 5,570,000,000         |                       |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>25,212,000,000,000.00</b> | <b>2,200,000,000</b> | <b>5,570,000,000</b>  |                       |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   | <b>25,212,000,000,000.00</b> | <b>2,200,000,000</b> | <b>5,570,000,000</b>  |                       |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 11.81389  | 100.00000          | 11.78788           |                   | 0.00                         | 0                    | 0                     |                       |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |                       |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |                       |
| HWF11 On 15/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64263          |                   |                              | 0.00                 | 30,000,000,000        | 25,000,000,000        |
| <b>Total HWF11 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>30,000,000,000</b> | <b>25,000,000,000</b> |
| <b>Total For HWF11</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>30,000,000,000</b> | <b>25,000,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                               | Value                 | Contracts Traded      | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|----------------------|
| HWF12 On 29/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.45662          |                   |            |                               | 0.00                  | 0                     | 10,000,000,00        |
| <b>Total HWF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>10,000,000,00</b> |
| <b>Total For HWF12</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>10,000,000,00</b> |
| HWF13 On 28/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.84473           |                   |            |                               | 0.00                  | 0                     |                      |
| <b>Total HWF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For HWF13</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                      |
| HWY02 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |                               | 0.00                  | 0                     |                      |
| <b>Total HWY023/R197 SPOT</b>  |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For HWY023/R197</b>   |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                      |
| I2025 On 31/01/2025 Spot Bond  |        |            | 2.74000   | 146.62655 | 2.75000            | 146.54915          |                   |            | 127,958,167,140,000.00        | 46,700,061,000        | 323,171,874,80        |                      |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>127,958,167,140,000.00</b> | <b>46,700,061,000</b> | <b>323,171,874,80</b> |                      |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   |            | <b>127,958,167,140,000.00</b> | <b>46,700,061,000</b> | <b>323,171,874,80</b> |                      |
| I2029 On 31/03/2029 Spot Bond  |        |            | 3.97000   | 102.60305 | 3.97000            | 102.58609          |                   |            | 1,403,410,086,000.00          | 353,503,800           | 217,579,311,30        |                      |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,403,410,086,000.00</b>   | <b>353,503,800</b>    | <b>217,579,311,30</b> |                      |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   |            | <b>1,403,410,086,000.00</b>   | <b>353,503,800</b>    | <b>217,579,311,30</b> |                      |
| I2033 On 28/02/2033 Spot Bond  |        |            | 4.54000   | 96.65673  | 4.54000            | 96.63921           |                   |            | 845,625,848,000.00            | 186,261,200           | 149,373,165,30        |                      |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>845,625,848,000.00</b>     | <b>186,261,200</b>    | <b>149,373,165,30</b> |                      |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>845,625,848,000.00</b>     | <b>186,261,200</b>    | <b>149,373,165,30</b> |                      |
| I2038 On 31/01/2038 Spot Bond  |        |            | 4.68000   | 108.35091 | 4.67000            | 108.47492          |                   |            | 79,805,065,392,000.00         | 17,052,364,400        | 320,884,472,50        |                      |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>79,805,065,392,000.00</b>  | <b>17,052,364,400</b> | <b>320,884,472,50</b> |                      |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>79,805,065,392,000.00</b>  | <b>17,052,364,400</b> | <b>320,884,472,50</b> |                      |
| I2046 On 31/03/2046 Spot Bond  |        |            | 4.74000   | 95.47384  | 4.74000            | 95.45609           |                   |            | 84,881,814,966,000.00         | 17,907,555,900        | 265,970,157,50        |                      |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>84,881,814,966,000.00</b>  | <b>17,907,555,900</b> | <b>265,970,157,50</b> |                      |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>84,881,814,966,000.00</b>  | <b>17,907,555,900</b> | <b>265,970,157,50</b> |                      |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.74000   | 97.82572  | 4.74000            | 97.80766           |                   |            | 286,294,930,656,000.00        | 60,399,774,400        | 277,819,627,80        |                      |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>286,294,930,656,000.00</b> | <b>60,399,774,400</b> | <b>277,819,627,80</b> |                      |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>286,294,930,656,000.00</b> | <b>60,399,774,400</b> | <b>277,819,627,80</b> |                      |
| IBL101 On 24/05/2022 Spot Bond |        |            | 5.15500   | 5.15500   | 5.15500            | 105.50183          |                   |            | 0.00                          | 0                     |                       |                      |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              |                       |                      |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              |                       |                      |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22624          |                   |            | 0.00                          | 0                     |                       |                      |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              |                       |                      |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              |                       |                      |
| IBL109 On 07/12/2023 Spot Bond |        |            | 2.85000   | 311.77110 | 2.85000            | 311.72915          |                   |            | 0.00                          | 0                     |                       |                      |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              |                       |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL110 On 07/03/2021 Spot Bond |        |            | 8.12000   | 8.12000   | 8.12000            | 101.64643          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL113 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93885           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11651          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93573           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL119 On 16/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.02557          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59664          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02559          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL128 On 11/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48508          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL129 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17692          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL130 On 22/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50221          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08320          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL133 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72597          |                   |            |  | 0.00        | 840,000,000      | 420,000,00 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total IBL133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>840,000,000</b>   | <b>420,000,000</b> |
| <b>Total For IBL133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>840,000,000</b>   | <b>420,000,000</b> |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38225          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL135 On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93130           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL136 On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93608           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL137 On 21/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02039          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL138 On 21/01/2026 Spot Bond |        |            |           |           | 0.00000            | 99.95862           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL140 On 14/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.02339          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97561           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL142 On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97572           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL143 On 11/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81275          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL145 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.83091          |                   |            |  | 0.00        | 1,600,000,000        | 400,000,000        |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000,000</b> |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000,000</b> |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.64775          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| IBL148 On 25/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.92086           |                   |            |  | 0.00        | 2,000,000,000        | 1,000,000,000        |
| <b>Total IBL148 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For IBL148</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| IBL149 On 25/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.91706           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL149 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL149</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL150 On 26/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.59347          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL150 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL150</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 1.63000   | 1.63000   | 1.63000            | 169.89364          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL36 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL36</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL43/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL43/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL60 On 17/02/2024 Spot Bond   |        |            | 5.80000   | 115.60651 | 5.80000            | 115.58855          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL60 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL60</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL65 On 29/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.52782          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL65 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL65</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL67 On 31/01/2022 Spot Bond   |        |            | 1.92000   | 169.33634 | 1.92000            | 169.31787          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL67 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL67</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL77 On 25/11/2020 Spot Bond   |        |            |           |           | 0.00000            | 99.93413           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL77 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL77</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL78 On 25/11/2022 Spot Bond   |        |            | 4.23000   | 110.94541 | 4.23000            | 110.93280          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL78 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL78</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL86 On 20/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.34190          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL86 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IBL86</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 4.04000   | 103.06663 | 4.04000            | 103.05542          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IBL88 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For IBL88</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL88/F On 20/05/2021 Spot Bond |        |            | 100.00000 | 69.95235  | 100.00000          | 69.79837           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL88/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL88/R208</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL89 On 26/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 99.87449           |                   |            |  | 0.00        | 0                | 40,000,00         |
| <b>Total IBL89 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b>  |
| <b>Total For IBL89</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b>  |
| IBL95 On 12/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.75700          |                   |            |  | 0.00        | 0                | 110,000,00        |
| <b>Total IBL95 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>110,000,00</b> |
| <b>Total For IBL95</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>110,000,00</b> |
| IBL98 On 03/10/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.96597          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL98 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL98</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG06 On 24/11/2024 Spot Bond  |        |            | 7.72500   | 106.06937 | 7.72500            | 110.81663          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG08 On 13/05/2030 Spot Bond  |        |            | 9.90000   | 108.51627 | 9.90000            | 108.74925          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG10 On 05/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.02941          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG11 On 05/12/2026 Spot Bond  |        |            | 8.34500   | 116.38901 | 8.34500            | 116.36301          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG12 On 26/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.27425          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG13 On 26/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.03002           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG14 On 12/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.07590          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG15 On 12/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 98.72167           |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 98.35357           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12370          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83478          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG19 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.10529           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG20 On 18/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.73196          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG21 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78187          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG22 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.04493           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG23 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.39441          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88158          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 7.22500   | 109.02933 | 7.22500            | 109.00819          |                   |            |  | 0.00        | 0                |            |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IFC02 On 14/04/2021 Spot Bond  |        |            | 4.89500   | 102.37794 | 4.89500            | 102.36448          |                   |            |  | 0.00        | 0                |            |
| <b>Total IFC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IFC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ING196 On 30/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 66.84659           |                   |            |  | 0.00        | 0                |            |
| <b>Total ING196 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING196</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING211 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |
| <b>Total ING211/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING211/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING362 On 24/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.18581          |                   |            |  | 0.00        | 0                |            |
| <b>Total ING362 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING362</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING375 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.01626          |                   |            |  | 0.00        | 0                |            |
| <b>Total ING375 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING375</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING383 On 30/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.68237          |                   |            |  | 0.00        | 0                |            |
| <b>Total ING383 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING383</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING384 On 30/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 93.67872           |                   |            |  | 0.00        | 0                |            |
| <b>Total ING384 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING384</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.44365          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.45602          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 6.34000   | 104.85509 | 6.34000            | 104.83714          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV05 On 22/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.85994          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV06 On 22/01/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.60133          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF01/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IPF01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF13 On 04/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.06109          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF15 On 17/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.88040          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF16 On 17/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89391          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF17 On 22/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.77550          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF18 On 22/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79104          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF19 On 22/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80658          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF21 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36891          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF22 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92349          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF24 On 05/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17852          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF25 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47107          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF26 On 07/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12363          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF27 On 07/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12587          |                   |            |  | 0.00        | 0                |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere           |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| <b>Total IPF27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IPF27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IPF30 On 25/03/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.73503          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IPF30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IPF30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IPF31 On 25/03/2026 Spot Bond   |        |            |           |           | 0.00000            | 98.97718           |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IPF31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IPF31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IPF32 On 01/07/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.68268          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IPF32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IPF32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IPF33 On 12/12/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.91465          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IPF33 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IPF33</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IV017/F On 31/01/2022 Spot Bond |        |            | 2.75000   | 100.82723 | 2.75000            | 100.81976          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IV017/R212 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IV017/R212</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IV019 On 31/03/2028 Spot Bond   |        |            | 5.88000   | 166.98752 | 5.88000            | 166.95140          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IV019 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IV019</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IV033 On 11/02/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.31620          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IV033 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IV033</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IV034 On 11/02/2021 Spot Bond   |        |            | 6.34000   | 104.70725 | 6.34000            | 104.68932          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IV034 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IV034</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IV035 On 07/04/2022 Spot Bond   |        |            |           |           | 0.00000            | 103.21080          |                   |            |  | 0.00        | 12,486,000,000        | 6,243,000,000        |
| <b>Total IV035 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>12,486,000,000</b> | <b>6,243,000,000</b> |
| <b>Total For IV035</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>12,486,000,000</b> | <b>6,243,000,000</b> |
| IV036 On 22/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 102.12550          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IV036 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IV036</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IV038 On 23/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.16609          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IV038 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IV038</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IV039 On 31/01/2022 Spot Bond  |        |            | 4.02000   | 4.02000   | 4.02000            | 165.23087          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IV039 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV039</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IV040 On 29/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.88594          |                   |            |  | 0.00        | 0                | 2,800,000,00        |
| <b>Total IV040 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,800,000,00</b> |
| <b>Total For IV040</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,800,000,00</b> |
| IV041 On 29/09/2021 Spot Bond  |        |            | 7.16000   | 105.60498 | 7.16000            | 105.58446          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IV041 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV041</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IV042 On 18/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.37367          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IV042 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV042</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IV043 On 21/11/2021 Spot Bond  |        |            | 7.17500   | 7.17500   | 7.17500            | 104.99121          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IV043 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV043</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IV044 On 31/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.32614          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IV045 On 31/01/2022 Spot Bond  |        |            | 2.52000   | 168.15655 | 2.52000            | 168.13548          |                   |            |  | 0.00        | 0                | 209,400,00          |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>209,400,00</b>   |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>209,400,00</b>   |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.26476          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.75457          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.78000   | 168.06722 | 5.78000            | 168.03129          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IVC005/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IVC005/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IVC034 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69204          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC040 On 24/07/2021 Spot Bond |        |            | 10.34000  | 102.33714 | 10.34000           | 102.30910          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC094 On 06/12/2021 Spot Bond |        |            | 5.65500   | 110.04931 | 5.65500            | 110.03255          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC097 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77619          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC103 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79661          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC107 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78299          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC109 On 19/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44952          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC110 On 19/05/2021 Spot Bond |        |            | 5.30500   | 102.19652 | 5.30500            | 102.16027          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.00329          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC116 On 16/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03345          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC135 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57515          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC136 On 22/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.48296          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC137 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.25692          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.34185           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC144 On 03/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08532          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC145 On 06/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.96444          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC146 On 03/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.01675          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC147 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77544          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC148 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.57229          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.51170          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24509          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC154 On 05/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.15922          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC156 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35293          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65971          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC163 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91089          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC165 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.91155          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC167 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.68946          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC169 On 19/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.14167          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC172 On 18/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC173 On 17/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.48004          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC174 On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.98641           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04917          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66041          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61643          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IVC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC179 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 98.40486           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC180 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72683          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC181 On 11/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08891          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC182 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08325          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC183 On 22/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99296          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC184 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85204          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC185 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40907          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC186 On 21/12/2022 Spot Bond |        |            | 7.40000   | 101.49120 | 7.40000            | 103.02282          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ016 On 19/11/2020 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.93757           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ017 On 26/11/2020 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.86484           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ018 On 03/12/2020 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.79221           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ019 On 07/12/2020 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.75076           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVZ019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ020 On 11/12/2020 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.70934           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ021 On 07/01/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.43066           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ022 On 14/01/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.35866           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ023 On 21/01/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.28677           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ024 On 28/01/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.21498           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ025 On 04/02/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.14329           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ026 On 09/02/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.09215           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ027 On 11/02/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.07171           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ028 On 16/02/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.02065           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ029 On 18/02/2021 Spot Bond |        |            | 3.80000   | 3.80000   | 3.80000            | 99.00023           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05225          |                   |            |  | 0.00        | 0                |            |
| <b>Total JPM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JPM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP006 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56072          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP007 On 26/10/2021 Spot Bond |        |            | 5.89000   | 104.55303 | 5.89000            | 104.53635          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 99.23542           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP013 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 97.49329           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40665          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP015 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 97.09384           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP016 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.85203           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP017 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45139          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.33509          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KW01 On 31/10/2027 Spot Bond   |        |            | 8.31500   | 127.64698 | 8.31500            | 127.61826          |                   |            |  | 0.00        | 0                |            |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK15 On 12/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 95.62780           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For LBK15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK18 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 93.50192           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK20 On 08/06/2022 Spot Bond |        |            | 6.12000   | 110.51732 | 6.12000            | 110.49912          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK23 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 94.40280           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK24 On 10/10/2024 Spot Bond |        |            | 8.14000   | 108.16102 | 8.14000            | 108.13731          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK26 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 97.94530           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK27 On 23/03/2023 Spot Bond |        |            |           |           | 0.00000            | 94.70744           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK28 On 15/05/2028 Spot Bond |        |            | 11.95000  | 93.38295  | 11.95000           | 93.35302           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK29 On 07/06/2023 Spot Bond |        |            | 9.19000   | 105.53942 | 9.19000            | 105.51352          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK30 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 94.75789           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK31 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 92.10255           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK32 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12961          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK33 On 07/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60506          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| <b>Total LBK33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LBK33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LBK35 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 94.54653           |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LBK35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LBK35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LBK37 On 25/06/2024 Spot Bond |        |            |           |           | 0.00000            | 94.13788           |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LBK37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LBK37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LBK38 On 16/02/2023 Spot Bond |        |            |           |           | 0.00000            | 82.71937           |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LBK38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LBK38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LGL05 On 12/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.25043          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LGL06 On 04/10/2022 Spot Bond |        |            | 5.69000   | 109.18463 | 5.69000            | 109.16780          |                   |            |  | 0.00        | 0                  | 2,500,000,0€        |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,500,000,0€</b> |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,500,000,0€</b> |
| LGL07 On 04/10/2022 Spot Bond |        |            |           |           | 0.00000            | 102.16160          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LGL08 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99847          |                   |            |  | 0.00        | 300,000,000        | 1,000,000,0€        |
| <b>Total LGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>1,000,000,0€</b> |
| <b>Total For LGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>1,000,000,0€</b> |
| LGL09 On 28/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.31913          |                   |            |  | 0.00        | 500,000,000        | 1,100,000,0€        |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>1,100,000,0€</b> |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>1,100,000,0€</b> |
| LGL10 On 08/10/2025 Spot Bond |        |            |           |           | 0.00000            | 99.83866           |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LGL11 On 09/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.14469          |                   |            |  | 0.00        | 0                  | 40,000,0€           |
| <b>Total LGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>40,000,0€</b>    |
| <b>Total For LGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>40,000,0€</b>    |
| LHL27 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.06086          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LHL27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LHL27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.07977          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LHL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LHL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LHL29 On 05/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.31845          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LHL29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LHL29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LOM02 On 30/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37662          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LOM02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LOM02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LOM03 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86305           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LOM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LOM03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LOM04 On 25/05/2025 Spot Bond |        |            |           |           | 0.00000            | 99.85939           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LOM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LOM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LRFA3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97410           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LRFA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LRFA3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LRFB3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97301           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LRFB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LRFB3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LRFC3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97219           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LRFC3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LRFC3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MAQ19 On 23/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.94017           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MAQ191 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MAQ191</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBF05 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.95534           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBF059 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBF059</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBF06 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27489          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total MBF061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For MBF061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| MBF06 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16629          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBF063 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility             |  | Value           | Contracts Traded | Opt Intere   |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------|--|-----------------|------------------|--------------|
| <b>Total For MBF063</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| MBF06: On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73843          |                   |                        |  | 0.00            | 0                | 5,000,000,00 |
| <b>Total MBF065 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                | 5,000,000,00 |
| <b>Total For MBF065</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                | 5,000,000,00 |
| MBF06: On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87568          |                   |                        |  | 0.00            | 4,000,000,000    | 1,000,000,00 |
| <b>Total MBF066 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 4,000,000,000    | 1,000,000,00 |
| <b>Total For MBF066</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 4,000,000,000    | 1,000,000,00 |
| MBF06: On 17/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 768,000,000,000,000.00 |  | 107,680,000,000 | 35,000,000,00    |              |
| <b>Total MBF067 SPOT</b>       |        |            |           |           |                    |                    |                   | 8,000,000,000,000.00   |  | 107,680,000,000 | 35,000,000,00    |              |
| <b>Total For MBF067</b>        |        |            |           |           |                    |                    |                   | 8,000,000,000,000.00   |  | 107,680,000,000 | 35,000,000,00    |              |
| MBF06: On 17/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 310,000,000,000,000.00 |  | 223,100,000,000 | 90,000,000,00    |              |
| <b>Total MBF068 SPOT</b>       |        |            |           |           |                    |                    |                   | 10,000,000,000,000.00  |  | 223,100,000,000 | 90,000,000,00    |              |
| <b>Total For MBF068</b>        |        |            |           |           |                    |                    |                   | 10,000,000,000,000.00  |  | 223,100,000,000 | 90,000,000,00    |              |
| MBP03: On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98717          |                   |                        |  | 0.00            | 0                |              |
| <b>Total MBP038 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| <b>Total For MBP038</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| MBP03: On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.03141          |                   |                        |  | 0.00            | 0                |              |
| <b>Total MBP039 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| <b>Total For MBP039</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| MBP04: On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93736           |                   |                        |  | 0.00            | 0                |              |
| <b>Total MBP040 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| <b>Total For MBP040</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| MBP04: On 13/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44565          |                   |                        |  | 0.00            | 0                |              |
| <b>Total MBP041 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| <b>Total For MBP041</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| MBP04: On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52948          |                   |                        |  | 0.00            | 0                |              |
| <b>Total MBP042 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| <b>Total For MBP042</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| MBP04: On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27140          |                   |                        |  | 0.00            | 0                |              |
| <b>Total MBP043 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| <b>Total For MBP043</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| MBP04: On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61791          |                   |                        |  | 0.00            | 0                |              |
| <b>Total MBP044 SPOT</b>       |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| <b>Total For MBP044</b>        |        |            |           |           |                    |                    |                   |                        |  | 0.00            | 0                |              |
| MBP04: On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76473          |                   |                        |  | 0.00            | 0                |              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  |  | Value              | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|--------------------|----------------------|---------------------|
| <b>Total MBP045 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| MBP04 On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33938          |                   |                             |  | 0.00               | 0                    | 1,500,000,00        |
| <b>Total MBP046 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             | <b>1,500,000,00</b> |
| <b>Total For MBP046</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             | <b>1,500,000,00</b> |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.90298           |                   |                             |  | 0.00               | 0                    |                     |
| <b>Total MBP047 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| <b>Total For MBP047</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| MBP04 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61792          |                   |                             |  | 0.00               | 0                    |                     |
| <b>Total MBP048 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| <b>Total For MBP048</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| MBP04 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.63184          |                   |                             |  | 0.00               | 0                    |                     |
| <b>Total MBP049 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| <b>Total For MBP049</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| MBP05 On 23/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29510          |                   |                             |  | 0.00               | 0                    |                     |
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92694          |                   |                             |  | 0.00               | 0                    |                     |
| <b>Total MBP051 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| <b>Total For MBP051</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| MMIG0 On 17/03/2021 Spot Bond |        |            | 4.46500   | 103.53795 | 4.46500            | 103.52547          |                   |                             |  | 0.00               | 0                    |                     |
| <b>Total MMIG02 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| <b>Total For MMIG02</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 7.27000   | 7.27000   | 7.27000            | 118.88393          |                   |                             |  | 0.00               | 0                    |                     |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                     |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 5.20000   | 112.15910 | 5.20000            | 112.14346          |                   | 3,120,000,000,000.00        |  | 600,000,000        | 1,650,000,00         |                     |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>3,120,000,000,000.00</b> |  | <b>600,000,000</b> | <b>1,650,000,00</b>  |                     |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   | <b>3,120,000,000,000.00</b> |  | <b>600,000,000</b> | <b>1,650,000,00</b>  |                     |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.60901          |                   |                             |  | 0.00               | 2,400,000,000        | 2,500,000,00        |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>2,400,000,000</b> | <b>2,500,000,00</b> |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>2,400,000,000</b> | <b>2,500,000,00</b> |
| MMIG0 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34418          |                   |                             |  | 0.00               | 2,200,000,000        | 1,000,000,00        |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>2,200,000,000</b> | <b>1,000,000,00</b> |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>2,200,000,000</b> | <b>1,000,000,00</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 97.29823           |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| MML02 On 10/12/2026 Spot Bond |        |            | 7.87500   | 110.81688 | 7.87500            | 110.79350          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MML02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41329          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22746          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN10 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.19797           |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN11 On 04/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82661          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59150          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 98.87040           |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10562          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10992          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN16 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29938          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN17 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.59151           |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 99.56280           |                   |            | 0.00        | 0                |                  |
| <b>Total MTN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MTN19 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01956          |                   |            | 0.00        | 0                |                  |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.82843          |                   |            | 0.00        | 0                |                  |
| <b>Total MTN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MTN21 On 29/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.38199          |                   |            | 0.00        | 0                | 10,000,00        |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31547          |                   |            | 0.00        | 0                |                  |
| <b>Total MTN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MTN23 On 29/01/2026 Spot Bond |        |            | 7.82500   | 106.90161 | 7.82500            | 104.36834          |                   |            | 0.00        | 0                |                  |
| <b>Total MTN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34252          |                   |            | 0.00        | 0                |                  |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MTNC2 On 11/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10192          |                   |            | 0.00        | 0                |                  |
| <b>Total MTNC22 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTNC22</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MTNC2 On 21/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |                  |
| <b>Total MTNC23 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTNC23</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MWAR0 On 22/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92794           |                   |            | 0.00        | 0                |                  |
| <b>Total MWAR02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MWAR02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MWAR0 On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92933           |                   |            | 0.00        | 0                |                  |
| <b>Total MWAR03 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MWAR03</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MWAR0 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92933           |                   |            | 0.00        | 0                |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total MWAR04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR( On 22/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92394           |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6C26 On 21/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64397          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6C26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6C26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6D26 On 21/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.80228          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6D26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6D26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6E26 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87029          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6E26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6E26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6F26 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13885          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6F26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6F26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6G26 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.78710          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6G26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6G26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7B25 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.74858          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7C25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98101          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7C25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7C25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7D25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17845          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7D25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7D25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7E25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35990          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7E25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7E25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NAM01 On 19/11/2022 Spot Bond |        |            | 5.26000   | 105.62533 | 5.26000            | 105.61043          |                   |            |  | 0.00        | 0                |            |
| <b>Total NAM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NAM01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| NAM03 On 01/08/2023 Spot Bond |        |            | 5.74000   | 113.65819 | 5.74000            | 113.64071          |                   |            | 0.00        | 0                |                  |
| <b>Total NAM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NAM03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NAM04 On 01/08/2026 Spot Bond |        |            | 8.75500   | 110.86139 | 8.75500            | 110.83557          |                   |            | 0.00        | 0                |                  |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.83005           |                   |            | 0.00        | 0                |                  |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39796          |                   |            | 0.00        | 0                |                  |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24626          |                   |            | 0.00        | 0                |                  |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37096          |                   |            | 0.00        | 0                |                  |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28689          |                   |            | 0.00        | 0                |                  |
| <b>Total NBG05G SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBG05G</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBK11 On 28/11/2020 Spot Bond |        |            | 4.85500   | 104.33510 | 4.85500            | 104.32123          |                   |            | 0.00        | 0                | 19,000,00        |
| <b>Total NBK11A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,000,00</b> |
| <b>Total For NBK11A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,000,00</b> |
| NBK12 On 19/03/2021 Spot Bond |        |            | 5.04000   | 102.98358 | 5.04000            | 102.96959          |                   |            | 0.00        | 0                |                  |
| <b>Total NBK12A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK12A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBK12 On 19/03/2021 Spot Bond |        |            | 9.38000   | 101.55812 | 9.38000            | 101.53280          |                   |            | 0.00        | 0                |                  |
| <b>Total NBK12A/R208 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK12A/R208</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBK13 On 19/03/2024 Spot Bond |        |            | 5.30500   | 114.97681 | 5.30500            | 114.96018          |                   |            | 0.00        | 0                |                  |
| <b>Total NBK13A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK13A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NBK14 On 25/06/2021 Spot Bond |        |            | 4.16000   | 106.72464 | 4.16000            | 106.71264          |                   |            | 0.00        | 0                |                  |
| <b>Total NBK14A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                | Contracts Traded    | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|---------------------|---------------------|
| <b>Total For NBK14A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            |                     |
| NBK15 On 11/02/2022 Spot Bond |        |            | 4.60500   | 107.31868 | 4.60500            | 107.30541          |                   |                             | 0.00                 | 0                   |                     |
| <b>Total NBK15A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            |                     |
| <b>Total For NBK15A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            |                     |
| NBK16 On 12/02/2025 Spot Bond |        |            | 5.87500   | 115.70773 | 5.87500            | 115.68953          |                   |                             | 0.00                 | 0                   | 510,000,00          |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            | <b>510,000,00</b>   |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            | <b>510,000,00</b>   |
| NBK17 On 22/04/2026 Spot Bond |        |            | 6.64500   | 115.60025 | 6.64500            | 115.57949          |                   |                             | 0.00                 | 0                   | 1,340,000,00        |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            | <b>1,340,000,00</b> |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            | <b>1,340,000,00</b> |
| NBK19 On 01/06/2022 Spot Bond |        |            | 5.13500   | 111.06002 | 5.13500            | 111.04464          |                   |                             | 0.00                 | 0                   |                     |
| <b>Total NBK19A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            |                     |
| <b>Total For NBK19A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            |                     |
| NBK20 On 01/06/2026 Spot Bond |        |            | 6.63500   | 121.85281 | 6.63500            | 121.83108          |                   |                             | 0.00                 | 0                   | 10,000,00           |
| <b>Total NBK20A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            | <b>10,000,00</b>    |
| <b>Total For NBK20A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            | <b>10,000,00</b>    |
| NBK20 On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87952          |                   |                             | 0.00                 | 0                   |                     |
| <b>Total NBK20B SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            |                     |
| <b>Total For NBK20B</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>            |                     |
| NBK21 On 21/07/2027 Spot Bond |        |            | 7.69500   | 118.56601 | 7.69500            | 118.54168          |                   | 7,695,000,000,000.00        | 1,000,000,000        | 1,010,000,00        |                     |
| <b>Total NBK21A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>7,695,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,010,000,00</b> |                     |
| <b>Total For NBK21A</b>       |        |            |           |           |                    |                    |                   | <b>7,695,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,010,000,00</b> |                     |
| NBK22 On 19/11/2022 Spot Bond |        |            | 4.23000   | 111.08761 | 4.23000            | 111.07497          |                   | 0.00                        | 0                    |                     |                     |
| <b>Total NBK22A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             |                     |                     |
| <b>Total For NBK22A</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             |                     |                     |
| NBK23 On 19/11/2025 Spot Bond |        |            | 6.36000   | 118.27826 | 6.36000            | 118.25815          |                   | 0.00                        | 0                    |                     |                     |
| <b>Total NBK23A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             |                     |                     |
| <b>Total For NBK23A</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             |                     |                     |
| NBK24 On 19/11/2027 Spot Bond |        |            | 7.40000   | 119.04560 | 7.40000            | 119.02209          |                   | 0.00                        | 0                    | 1,000,000,00        |                     |
| <b>Total NBK24A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>1,000,000,00</b> |                     |
| <b>Total For NBK24A</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>1,000,000,00</b> |                     |
| NBK24 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09327          |                   | 0.00                        | 0                    |                     |                     |
| <b>Total NBK24B SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             |                     |                     |
| <b>Total For NBK24B</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             |                     |                     |
| NBK25 On 17/02/2023 Spot Bond |        |            | 4.70000   | 4.70000   | 4.70000            | 115.24971          |                   | 0.00                        | 0                    |                     |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK25I On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 103.76735          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK26J On 10/05/2023 Spot Bond |        |            | 100.00000 | 22.89936  | 100.00000          | 22.84812           |                   |            |  | 0.00        | 0                | 5,500,00          |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,500,00</b>   |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,500,00</b>   |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.52363          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK27J On 10/05/2026 Spot Bond |        |            | 7.58500   | 116.00629 | 7.58500            | 115.98243          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK28J On 02/08/2023 Spot Bond |        |            | 4.63500   | 116.46384 | 4.63500            | 116.44933          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK28I On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.98871           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK28B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK28B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK29J On 31/07/2026 Spot Bond |        |            | 6.74500   | 120.67036 | 6.74500            | 120.64860          |                   |            |  | 0.00        | 0                | 260,000,00        |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>260,000,00</b> |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>260,000,00</b> |
| NBK30J On 20/02/2024 Spot Bond |        |            | 5.26500   | 115.16366 | 5.26500            | 115.14740          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK30I On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34958          |                   |            |  | 0.00        | 0                | 20,000,00         |
| <b>Total NBK30B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b>  |
| <b>Total For NBK30B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b>  |
| NBK31J On 09/11/2023 Spot Bond |        |            | 5.39000   | 111.16270 | 5.39000            | 111.14637          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK31A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK31A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK31I On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33029          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK34I On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34527          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.43835          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK36I On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.73316          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK38I On 02/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96510          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 9.55000   | 9.55000   | 9.55000            | 69.79484           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK40I On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 103.66106          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47040          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.22187          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK44I On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.16938          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK44B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK44B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17366          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.13546          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 102.60783          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK47B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|---------------------|
| <b>Total For NBK47B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22780          |                   |            | 0.00        | 0                    |                     |
| <b>Total NBK48B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK48B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.66646          |                   |            | 0.00        | 0                    |                     |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.41965          |                   |            | 0.00        | 0                    |                     |
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBK51I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50176          |                   |            | 0.00        | 0                    | 7,000,00            |
| <b>Total NBK51B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>7,000,00</b>     |
| <b>Total For NBK51B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>7,000,00</b>     |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 98.89758           |                   |            | 0.00        | 0                    |                     |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.66500           |                   |            | 0.00        | 0                    |                     |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 99.93241           |                   |            | 0.00        | 0                    |                     |
| <b>Total NBK54B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK54B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBKB5 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.70133          |                   |            | 0.00        | 3,000,000,000        | 1,506,000,00        |
| <b>Total NBKB55 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,506,000,00</b> |
| <b>Total For NBKB55</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,506,000,00</b> |
| NBKB5 On 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.20088          |                   |            | 0.00        | 0                    |                     |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBKB5 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.40104           |                   |            | 0.00        | 0                    |                     |
| <b>Total NBKB57 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBKB57</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBKB5 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 99.56426           |                   |            | 0.00        | 0                    |                     |
| <b>Total NBKB58 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBKB58</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                     |
| NBKB5 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.50399          |                   |            | 0.00        | 2,000,000,000        | 1,000,000,00        |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.39240          |                   |            |  | 0.00        | 3,000,000,000        | 1,500,000,000        |
| <b>Total NBKB60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For NBKB60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| NBKB6 On 24/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.05422          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.85461          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 8.72000   | 107.25191 | 8.72000            | 107.22662          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.84670          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 8.75500   | 106.63873 | 8.75500            | 106.61349          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.85461          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.86715          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.88296          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NCLN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NEDT1 On 21/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.65913          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NEDT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| <b>Total For NEDT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NEDT1 On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 104.72547          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NEDT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NEDT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NET53 On 17/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39855          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NET53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NET53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGL01 On 22/09/2021 Spot Bond |        |            |           |           | 0.00000            | 103.70663          |                   |            |  | 0.00        | 0                  | 460,000,00          |
| <b>Total NGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>460,000,00</b>   |
| <b>Total For NGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>460,000,00</b>   |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.43867          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGL01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGL01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGL02 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.37522          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.87138          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.93228          |                   |            |  | 0.00        | 0                  | 2,850,000,00        |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,850,000,00</b> |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,850,000,00</b> |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18584          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGL06 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.23076          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGL07 On 09/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.57527           |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGL08 On 02/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.92796          |                   |            |  | 0.00        | 800,000,000        | 3,000,000,00        |
| <b>Total NGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>3,000,000,00</b> |
| <b>Total For NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>3,000,000,00</b> |
| NGLT1 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 105.92926          |                   |            |  | 0.00        | 0                  |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded     | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|-------------------|
| <b>Total NGLT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For NGLT1A</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| NGLT1A On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 103.16036          |                   |            |                              | 0.00                  | 0                    |                   |
| <b>Total NGLT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For NGLT1B</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| NGT10 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.16997          |                   |            |                              | 0.00                  | 0                    | 202,500,00        |
| <b>Total NGT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             | <b>202,500,00</b> |
| <b>Total For NGT103</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             | <b>202,500,00</b> |
| NGT10 On 15/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.48771          |                   |            |                              | 0.00                  | 0                    |                   |
| <b>Total NGT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For NGT104</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| NGT10 On 22/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 97.50956           |                   |            |                              | 0.00                  | 0                    |                   |
| <b>Total NGT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For NGT105</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| NGT10 On 05/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.29270          |                   |            |                              | 0.00                  | 0                    |                   |
| <b>Total NGT106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For NGT106</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>             |                   |
| NGT10 On 19/11/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 840,000,000,000,000.00       | 98,400,000,000        | 47,200,000,00        |                   |
| <b>Total NGT107 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>98,400,000,000</b> | <b>47,200,000,00</b> |                   |
| <b>Total For NGT107</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>98,400,000,000</b> | <b>47,200,000,00</b> |                   |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            | 0.00                         | 0                     |                      |                   |
| <b>Total NHM001/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| <b>Total For NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| NHM00 On 12/05/2021 Spot Bond  |        |            | 13.50000  | 100.29537 | 13.50000           | 100.26054          |                   |            | 0.00                         | 0                     |                      |                   |
| <b>Total NHM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| <b>Total For NHM002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| NHM00 On 16/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.29768          |                   |            | 0.00                         | 0                     |                      |                   |
| <b>Total NHM006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| <b>Total For NHM006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| NHM00 On 16/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.64144          |                   |            | 0.00                         | 0                     |                      |                   |
| <b>Total NHM007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| <b>Total For NHM007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| NHM00 On 26/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.44398          |                   |            | 0.00                         | 0                     |                      |                   |
| <b>Total NHM009 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |
| <b>Total For NHM009</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NHM01 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88538           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NHM011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NHM011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NHM01 On 13/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26942          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NHM012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NHM012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NHM01 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.98780           |                   |            |  | 0.00        | 0                | 10,000,00         |
| <b>Total NHM014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>  |
| <b>Total For NHM014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>  |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18948          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NHM015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NHM01 On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14427          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NHM01 On 26/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.87449           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NHM017 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NHM017</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NHM01 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.86622           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NHM01 On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86107           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NHM019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NHM019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NI202 On 07/12/2033 Spot Bond |        |            | 5.54000   | 5.54000   | 5.54000            | 197.22379          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NI202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NI202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NI210 On 31/03/2028 Spot Bond |        |            | 4.49000   | 4.49000   | 4.49000            | 182.70385          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NI210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NI210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NI25 On 31/01/2025 Spot Bond  |        |            | 3.50500   | 3.50500   | 3.50500            | 142.23275          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NI25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NI25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NI29 On 31/03/2029 Spot Bond  |        |            | 3.67000   | 3.67000   | 3.67000            | 104.93855          |                   |            |  | 0.00        | 0                | 130,000,00        |
| <b>Total NI29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,00</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,00</b> |
| NI33 On 28/02/2033 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NI33 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NI33</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NI38 On 31/01/2038 Spot Bond   |        |            | 5.42000   | 5.42000   | 5.42000            | 98.29904           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NI38 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NI38</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NILB11 On 31/01/2025 Spot Bond |        |            | 3.61000   | 3.61000   | 3.61000            | 141.64416          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 3.45000   | 3.45000            | 3.45000            |                   |            |  | 0.00        | 0                |                   |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NILB13 On 31/01/2025 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 139.48245          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NILB14 On 31/03/2028 Spot Bond |        |            | 4.53000   | 4.53000   | 4.53000            | 182.22745          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NILB15 On 31/03/2028 Spot Bond |        |            | 4.28000   | 185.26055 | 4.28000            | 185.22840          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NILB17 On 31/01/2038 Spot Bond |        |            | 5.53500   | 96.86321  | 5.53500            | 96.84329           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NN011 On 23/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.68103          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NN011 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NN011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NN014 On 10/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.85136          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NN014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NN014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NN016 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.77684          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NN016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NN016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NN019 On 11/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 96.62617           |                   |            |  | 0.00        | 0                |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total NN019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN02 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 130.04809          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN022 On 31/10/2025 Spot Bond |        |            |           |           | 0.00000            | 102.66358          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN023 On 07/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.81116          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN026 On 21/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.72800           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN03 On 23/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.92914           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN034 On 06/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.79110          |                   |            |  | 0.00        | 0                  | 60,000,00         |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>60,000,00</b>  |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>60,000,00</b>  |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.61884          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN037 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 105.59306          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 102.73980          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN04 On 22/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.92793           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN040 On 06/03/2026 Spot Bond |        |            |           |           | 0.00000            | 102.84795          |                   |            |  | 0.00        | 800,000,000        | 310,000,00        |
| <b>Total NN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>310,000,00</b> |
| <b>Total For NN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>310,000,00</b> |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN043 On 03/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 117.69552          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.04075          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN048 On 03/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 117.51984          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN048 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN048</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN049 On 03/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 115.67719          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN049 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN049</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN05 On 12/03/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.93602          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN051 On 03/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 109.37650          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN051 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN051</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN054 On 04/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.55070          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN054 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN054</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN056 On 26/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.64768          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN056 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN056</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN057 On 26/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.94470          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN057 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN057</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN058 On 18/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.85626          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN058 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN058</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN06 On 12/03/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.98932          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN06 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN06</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF011 On 19/01/2021 Spot Bond |        |            |           |           | 0.00000            | 116.50000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NNF011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 98.23100           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 15/07/2025 Spot Bond |        |            |           |           | 0.00000            | 102.63000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.00056           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 20/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.99240           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 20/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97857           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 89.56058           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91162           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 18/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 89.56058           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 124.10911          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06 On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.25759          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 99.95094           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 83.69895           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93017           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93010           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93471           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 99.94683           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 111.07534          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92473           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92802           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 99.94068           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 113.18579          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NQF1D On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 99.93862           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NQF1D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NQF1D5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NRA02 On 31/10/2022 Spot Bond |        |            | 5.79000   | 112.37258 | 5.79000            | 112.35486          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NRA02 On 31/05/2023 Spot Bond |        |            | 2.98000   | 197.66482 | 2.98000            | 197.63757          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NRA02 On 30/11/2028 Spot Bond |        |            | 8.95500   | 124.33546 | 8.95500            | 124.30570          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 18.06295  | 100.00000          | 18.02297           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NRA028/R186 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NRA028/R186</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28287          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NTC22 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20742          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NTC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NTC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05901          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NTC24 On 29/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81584          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NTC24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NTC24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NTC25 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97808          |                   |            |  | 0.00        | 620,000,000        | 620,000,000        |
| <b>Total NTC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>620,000,000</b> | <b>620,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere    |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| <b>Total For NTC25</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 620,000,000      | 620,000,000   |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29175          |                   |            |  | 0.00  | 0                |               |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For NTC26</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| NTC27 On 12/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84549          |                   |            |  | 0.00  | 0                |               |
| <b>Total NTC27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For NTC27</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| NTC28 On 12/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85785          |                   |            |  | 0.00  | 0                |               |
| <b>Total NTC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For NTC28</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| NTC29 On 19/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77467          |                   |            |  | 0.00  | 0                |               |
| <b>Total NTC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For NTC29</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| NTC30 On 25/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                |               |
| <b>Total NTC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For NTC30</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| NTC31 On 10/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98956          |                   |            |  | 0.00  | 0                |               |
| <b>Total NTC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For NTC31</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| NTC32 On 29/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89144          |                   |            |  | 0.00  | 0                |               |
| <b>Total NTC32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For NTC32</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.47419           |                   |            |  | 0.00  | 0                |               |
| <b>Total OMI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| <b>Total For OMI01</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |               |
| OML06 On 19/03/2022 Spot Bond |        |            | 4.99000   | 108.50952 | 4.99000            | 108.49475          |                   |            |  | 0.00  | 0                | 1,800,000,000 |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,800,000,000 |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,800,000,000 |
| OML07 On 19/03/2025 Spot Bond |        |            | 6.93500   | 116.64676 | 6.93500            | 116.62479          |                   |            |  | 0.00  | 0                | 1,530,000,000 |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,530,000,000 |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,530,000,000 |
| OML09 On 14/09/2022 Spot Bond |        |            | 5.19000   | 111.75503 | 5.19000            | 111.73921          |                   |            |  | 0.00  | 0                | 1,010,600,000 |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,010,600,000 |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,010,600,000 |
| OML10 On 14/09/2025 Spot Bond |        |            | 7.26000   | 118.42636 | 7.26000            | 118.40303          |                   |            |  | 0.00  | 0                | 910,000,000   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>910,000,00</b>   |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>910,000,00</b>   |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.47287           |                   |            |  | 0.00        | 0                | 1,100,000,00        |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,00</b> |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,00</b> |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.08609          |                   |            |  | 0.00        | 0                |                     |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94060          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PEP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PEP01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PEP02 On 10/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.96885          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PEP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PEP02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PMM12 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PMM12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PMM12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.83175           |                   |            |  | 0.00        | 0                |                     |
| <b>Total PMM51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PMM51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PMM53 On 08/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55920          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PMM53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PMM53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PMM54 On 07/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12141          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PMM54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PMM54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PMM55 On 28/08/2021 Spot Bond |        |            |           |           | 0.00000            | 99.83820           |                   |            |  | 0.00        | 0                |                     |
| <b>Total PMM55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PMM55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97216           |                   |            |  | 0.00        | 0                |                     |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96832           |                   |            |  | 0.00        | 0                |                     |
| <b>Total PRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PRE2B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Op Interr              |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| PRE2C On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96777           |                   |            | 0.00                         | 0                      |                        |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| PRE2D On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96722           |                   |            | 0.00                         | 0                      |                        |
| <b>Total PRE2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For PRE2D1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| R186 On 21/12/2026 Spot Bond  |        |            | 6.93000   | 121.80694 | 6.97500            | 121.54050          |                   |            | 609,574,057,777,000.00       | 1,242,362,778,900      | 1,767,267,319,600      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,574,057,777,000.00</b> | <b>242,362,778,900</b> | <b>767,267,319,600</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>19,574,057,777,000.00</b> | <b>242,362,778,900</b> | <b>767,267,319,600</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.76000   | 321.30787 | 1.78000            | 321.09573          |                   |            | 66,025,546,928,000.00        | 37,514,515,300         | 75,843,086,500         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,025,546,928,000.00</b> | <b>37,514,515,300</b>  | <b>75,843,086,500</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>16,025,546,928,000.00</b> | <b>37,514,515,300</b>  | <b>75,843,086,500</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 4.57000   | 217.19812 | 4.54000            | 217.81384          |                   |            | 965,162,064,000.00           | 211,195,200            | 129,061,599,100        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>965,162,064,000.00</b>    | <b>211,195,200</b>     | <b>129,061,599,100</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>965,162,064,000.00</b>    | <b>211,195,200</b>     | <b>129,061,599,100</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 4.16000   | 109.43227 | 4.14000            | 109.46507          |                   |            | 551,876,735,552,000.00       | 373,047,292,200        | 482,531,836,500        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,876,735,552,000.00</b>  | <b>373,047,292,200</b> | <b>482,531,836,500</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>1,876,735,552,000.00</b>  | <b>373,047,292,200</b> | <b>482,531,836,500</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.88000   | 96.93868  | 8.88000            | 96.91579           |                   |            | 445,382,417,072,000.00       | 1,851,957,479,400      | 1,917,353,597,600      |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,382,417,072,000.00</b> | <b>851,957,479,400</b> | <b>917,353,597,600</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>15,382,417,072,000.00</b> | <b>851,957,479,400</b> | <b>917,353,597,600</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.91500   | 89.91292  | 9.91500            | 89.88901           |                   |            | 222,543,012,364,000.00       | 1,434,447,101,600      | 796,267,579,100        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>22,543,012,364,000.00</b> | <b>434,447,101,600</b> | <b>796,267,579,100</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>22,543,012,364,000.00</b> | <b>434,447,101,600</b> | <b>796,267,579,100</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.65500  | 89.02137  | 10.65500           | 88.99584           |                   |            | 587,072,732,137,500.00       | 1,462,888,102,500      | 496,393,197,800        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,072,732,137,500.00</b> | <b>462,888,102,500</b> | <b>496,393,197,800</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>17,072,732,137,500.00</b> | <b>462,888,102,500</b> | <b>496,393,197,800</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 10.88000  | 84.59418  | 10.88000           | 84.56983           |                   |            | 944,695,194,944,000.00       | 454,475,661,300        | 699,440,182,800        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,695,194,944,000.00</b> | <b>454,475,661,300</b> | <b>699,440,182,800</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>14,695,194,944,000.00</b> | <b>454,475,661,300</b> | <b>699,440,182,800</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 11.05000  | 86.48663  | 11.05000           | 86.46135           |                   |            | 178,545,631,865,000.00       | 921,135,351,300        | 632,157,028,200        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,545,631,865,000.00</b> | <b>921,135,351,300</b> | <b>632,157,028,200</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>18,545,631,865,000.00</b> | <b>921,135,351,300</b> | <b>632,157,028,200</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 11.18000  | 82.61788  | 11.18000           | 82.59346           |                   |            | 630,105,872,402,000.00       | 682,478,163,900        | 914,208,826,900        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,105,872,402,000.00</b> | <b>682,478,163,900</b> | <b>914,208,826,900</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Opt Intere             |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>10,105,872,402,000.00</b> | <b>682,478,163,900</b> | <b>114,208,826,900</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 11.11500  | 81.73977  | 11.11500           | 81.71535           |                   |            | 371,337,885,911,000.00       | 3,092,338,091,400      | 1,613,343,507,700      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>71,337,885,911,000.00</b> | <b>092,338,091,400</b> | <b>113,343,507,700</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>71,337,885,911,000.00</b> | <b>092,338,091,400</b> | <b>113,343,507,700</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 3.45000   | 102.10112 | 3.45000            | 102.09158          |                   |            | 86,005,050,000.00            | 24,929,000             | 478,972,429,000        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>86,005,050,000.00</b>     | <b>24,929,000</b>      | <b>478,972,429,000</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>86,005,050,000.00</b>     | <b>24,929,000</b>      | <b>478,972,429,000</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.31500  | 69.83940  | 10.37000           | 69.49939           |                   |            | 498,119,511,919,500.00       | 726,914,155,300        | 614,501,762,400        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>38,119,511,919,500.00</b> | <b>726,914,155,300</b> | <b>114,501,762,400</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>38,119,511,919,500.00</b> | <b>726,914,155,300</b> | <b>114,501,762,400</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.81000   | 191.05477 | 3.78000            | 191.40092          |                   |            | 29,347,767,822,000.00        | 7,702,826,200          | 34,114,681,400         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>29,347,767,822,000.00</b> | <b>7,702,826,200</b>   | <b>34,114,681,400</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>29,347,767,822,000.00</b> | <b>7,702,826,200</b>   | <b>34,114,681,400</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.27000   | 170.62793 | 1.27000            | 170.61230          |                   |            | 2,006,600,000,000.00         | 1,580,000,000          | 27,904,109,000         |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,006,600,000,000.00</b>  | <b>1,580,000,000</b>   | <b>27,904,109,000</b>  |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>2,006,600,000,000.00</b>  | <b>1,580,000,000</b>   | <b>27,904,109,000</b>  |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.31500   | 86.42325  | 9.40000            | 85.90504           |                   |            | 558,143,760,301,500.00       | 704,041,198,100        | 477,582,967,700        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>58,143,760,301,500.00</b> | <b>704,041,198,100</b> | <b>477,582,967,700</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>58,143,760,301,500.00</b> | <b>704,041,198,100</b> | <b>477,582,967,700</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.84000  | 66.08548  | 10.84000           | 66.06621           |                   |            | 617,114,926,792,000.00       | 149,180,343,800        | 436,366,165,000        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,114,926,792,000.00</b> | <b>149,180,343,800</b> | <b>436,366,165,000</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>17,114,926,792,000.00</b> | <b>149,180,343,800</b> | <b>436,366,165,000</b> |
| RDFB0 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.29022          |                   |            | 0.00                         | 0                      |                        |
| <b>Total RDFB08 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For RDFB08</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| RDFB0 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12035          |                   |            | 0.00                         | 0                      |                        |
| <b>Total RDFB09 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For RDFB09</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| RDFB1 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58508          |                   |            | 0.00                         | 0                      |                        |
| <b>Total RDFB11 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For RDFB11</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| RDFB1 On 27/11/2022 Spot Bond |        |            |           |           | 0.00000            | 98.24278           |                   |            | 0.00                         | 0                      |                        |
| <b>Total RDFB12 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| <b>Total For RDFB12</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                        |
| RDFB1 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83718          |                   |            | 0.00                         | 0                      |                        |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total RDFB13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 96.85930           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28012          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 97.85511           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 98.77272           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 97.89699           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61427          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76774          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80658          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69038          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 96.88838           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 95.49155           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| RDFB2 On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01762          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RDFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RDFB26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RDFC5 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                     |
| <b>Total RDFC50 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RDFC50</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RDFC5 On 11/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.98455          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RDFC51 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RDFC51</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED12 On 12/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84653          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED121 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED121</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED14 On 17/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08277          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED141 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED141</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED14 On 17/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38255          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED142 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED142</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED30 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.35479          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED301 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED301</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED50 On 05/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.66856          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED501 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED501</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED60 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12066          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED601 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED601</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED60 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16990          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED602 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED602</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED70 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80517          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED704 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED704</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED70 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91441          |                   |            |  | 0.00        | 0                | 2,000,000.00        |
| <b>Total RED705 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For RED705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| RES35 On 25/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.05057          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.50145          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES40 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.48911           |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES41 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES41</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES49 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.48131          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES50 On 22/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.40275          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RW21 On 21/04/2021 Spot Bond   |        |            | 4.93000   | 102.85936 | 4.93000            | 102.84575          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RW23 On 10/12/2023 Spot Bond   |        |            | 5.79000   | 114.49057 | 5.79000            | 114.47271          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.27000  | 99.18498  | 11.27000           | 99.15527           |                   |            |  | 0.00        | 0                |                     |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBK12/R157 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBK12/R157</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 4.44000   | 110.10447 | 4.44000            | 115.86444          |                   |            |  | 0.00        | 0                | 2,330,000,00        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,330,000,00</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,330,000,00</b> |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total SBK24/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBK24/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBK25 On 25/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10084          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBK25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBK25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBK26 On 25/04/2021 Spot Bond |        |            | 5.21000   | 103.79885 | 5.21000            | 103.78436          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBK26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBK26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBN01 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20455          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBN01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBN01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS18 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.65222          |                   |            |  | 0.00        | 0                | 550,000,00        |
| <b>Total SBS18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>550,000,00</b> |
| <b>Total For SBS18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>550,000,00</b> |
| SBS19 On 23/06/2021 Spot Bond |        |            | 3.93000   | 107.76446 | 3.93000            | 107.75300          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS20 On 15/05/2026 Spot Bond |        |            | 6.03500   | 118.63457 | 6.03500            | 118.61508          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 105.33264          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS27 On 20/02/2024 Spot Bond |        |            | 4.88000   | 118.10503 | 4.88000            | 118.08956          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 6.10000   | 109.58100 | 6.10000            | 109.56311          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS31 On 12/06/2027 Spot Bond |        |            | 6.61500   | 120.92659 | 6.61500            | 120.90509          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS34 On 19/09/2024 Spot Bond |        |            | 5.11000   | 118.85390 | 5.11000            | 118.83733          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| SBS38 On 29/01/2025 Spot Bond |        |            | 5.34000   | 116.69948 | 5.34000            | 116.68277          |                   |            | 214,228,335,906,000.00       | 40,117,665,900        | 26,745,110,600        |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,228,335,906,000.00</b> | <b>40,117,665,900</b> | <b>26,745,110,600</b> |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            | <b>14,228,335,906,000.00</b> | <b>40,117,665,900</b> | <b>26,745,110,600</b> |
| SBS39 On 29/01/2030 Spot Bond |        |            | 7.62500   | 116.56066 | 7.62500            | 116.53696          |                   |            | 0.00                         | 0                     |                       |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 3.69500   | 104.80413 | 3.69500            | 104.79354          |                   |            | 0.00                         | 0                     |                       |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| SBS41 On 12/11/2022 Spot Bond |        |            | 4.21000   | 111.04679 | 4.21000            | 111.03401          |                   |            | 0.00                         | 0                     | 5,000,000             |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>5,000,000</b>      |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>5,000,000</b>      |
| SBS42 On 12/11/2025 Spot Bond |        |            | 5.72500   | 121.24310 | 5.72500            | 121.22420          |                   |            | 0.00                         | 0                     |                       |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| SBS43 On 12/11/2027 Spot Bond |        |            | 6.65500   | 123.16324 | 6.65500            | 123.14096          |                   |            | 0.00                         | 0                     |                       |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| SBS45 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37746          |                   |            | 0.00                         | 0                     |                       |
| <b>Total SBS45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For SBS45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| SBS46 On 15/02/2023 Spot Bond |        |            | 4.32500   | 116.12530 | 4.32500            | 116.11180          |                   |            | 0.00                         | 0                     |                       |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.37095          |                   |            | 0.00                         | 0                     | 206,500,000           |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>206,500,000</b>    |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>206,500,000</b>    |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53102          |                   |            | 0.00                         | 180,000,000           |                       |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>180,000,000</b>    |                       |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>180,000,000</b>    |                       |
| SBS50 On 31/01/2022 Spot Bond |        |            | 3.78500   | 109.42357 | 3.78500            | 109.41242          |                   |            | 0.00                         | 0                     |                       |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| SBS51 On 31/01/2024 Spot Bond |        |            | 4.76500   | 4.76500   | 4.76500            | 117.62065          |                   |            | 0.00                         | 0                     |                       |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 105.43079          |                   |            |  | 0.00  | 0                | 140,000,00 |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 140,000,00 |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 140,000,00 |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 104.70954          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.47239          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS56 On 12/06/2022 Spot Bond |        |            | 3.97500   | 111.37459 | 3.97500            | 111.36261          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 103.55368          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 105.31195          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS60 On 18/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14142          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS60</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS62 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88337          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS62</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS63 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56129          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS63</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS64 On 31/01/2029 Spot Bond |        |            |           |           | 0.00000            | 103.03685          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS64</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS65 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.39244           |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS65</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS66 On 26/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.50668          |                   |            |  | 0.00  | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| <b>Total SBS66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SBS66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SBS67 On 26/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 102.81487          |                   |            |  | 0.00        | 0                  | 160,000,00          |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>160,000,00</b>   |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>160,000,00</b>   |
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.98830          |                   |            |  | 0.00        | 0                  | 900,000,00          |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>900,000,00</b>   |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>900,000,00</b>   |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 101.09927          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.20000   | 317.41517 | 2.20000            | 317.37805          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 5.29000   | 5.29000   | 5.29000            | 202.13871          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.93605          |                   |            |  | 0.00        | 0                  | 1,505,000,00        |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,505,000,00</b> |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,505,000,00</b> |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 105.63482          |                   |            |  | 0.00        | 600,000,000        | 1,100,000,00        |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>1,100,000,00</b> |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>1,100,000,00</b> |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.70242          |                   |            |  | 0.00        | 0                  | 840,000,00          |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>840,000,00</b>   |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>840,000,00</b>   |
| SBT104 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.07996          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.42871          |                   |            |  | 0.00        | 0                  | 204,000,00          |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>204,000,00</b>   |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>204,000,00</b>   |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.79674           |                   |            |  | 0.00        | 0                  | 4,500,000,00        |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,500,000,00</b> |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,500,000,00</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| SBT203 On 03/12/2023 Spot Bond |        |            | 6.24000   | 116.13381 | 6.24000            | 116.11431          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT204 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52083          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBT204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBT204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBT206 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 94.37150           |                   |            |  | 0.00        | 0                    | 2,000,000.00        |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,000,000.00</b> |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,000,000.00</b> |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.12773          |                   |            |  | 0.00        | 1,200,000,000        | 320,000.00          |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>320,000.00</b>   |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>320,000.00</b>   |
| SGI004 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89447          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SGI004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SGI004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89663          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.20715           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SHS11U On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SHS11U/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SHS11U/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.53752          |                   |            |  | 0.00        | 1,600,000,000        | 911,500.00          |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>911,500.00</b>   |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>911,500.00</b>   |
| SLRA2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.02873          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SLRA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SLRA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SLRA3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SLRA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SLRA3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRA4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02749          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRA5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27522          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRA5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRA6 On 15/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 35,700,000,00        |
| <b>Total SLRA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>35,700,000,00</b> |
| <b>Total For SLRA6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>35,700,000,00</b> |
| SLRB2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.03009          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRB3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRB3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRB4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03048          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRB4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRB4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRB5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02780          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRB5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRB5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRB6 On 15/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 3,100,000,00         |
| <b>Total SLRB6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,100,000,00</b>  |
| <b>Total For SLRB6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,100,000,00</b>  |
| SLRC2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.03508          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRC3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRC3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRC3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03375          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SLRC5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.20117           |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total SLRC5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRC5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLRC6 On 15/11/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 2,500,000.00        |
| <b>Total SLRC6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| <b>Total For SLRC6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| SNT02 On 12/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.15939          |                   |            |  | 0.00        | 0                | 3,000.00            |
| <b>Total SNT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000.00</b>     |
| <b>Total For SNT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000.00</b>     |
| SNT03 On 12/04/2023 Spot Bond  |        |            | 5.99000   | 113.93711 | 5.99000            | 113.91863          |                   |            |  | 0.00        | 0                | 4,050,000.00        |
| <b>Total SNT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,050,000.00</b> |
| <b>Total For SNT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,050,000.00</b> |
| SNT04 On 27/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.37706          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SNT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SNT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SOLB0 On 12/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 98.27597           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SOLB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SOLB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPDA10 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10917          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPDA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SPDA10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPDA12 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63783          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPDA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SPDA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPDA13 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93571           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPDA13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SPDA13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPDA8 On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.92904           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPDA8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SPDA8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPG004 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74997          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPG004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SPG004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SPG005 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94173          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SPG005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SPG005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SPG00! On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91319          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00! On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16415          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00! On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46332          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00! On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56773          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSA07 On 15/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.67633          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSA07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSA07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN00! On 31/03/2021 Spot Bond |        |            | 4.80500   | 101.60934 | 4.80500            | 101.59619          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN00! On 31/03/2021 Spot Bond |        |            | 4.80500   | 101.60934 | 4.80500            | 101.59619          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN01! On 31/01/2025 Spot Bond |        |            | 4.16500   | 4.16500   | 4.16500            | 138.57936          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN01! On 21/12/2026 Spot Bond |        |            | 6.95000   | 121.69857 | 6.95000            | 121.67585          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN02! On 28/02/2031 Spot Bond |        |            | 8.89000   | 88.96332  | 8.89000            | 88.94195           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN02! On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 97.57827           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN03! On 17/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For SSN035</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN03 On 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27966          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN03 On 26/01/2021 Spot Bond |        |            | 9.55000   | 9.55000   | 9.55000            | 102.91699          |                   |            |  | 0.00        | 0                | 4,500,00            |
| <b>Total SSN038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,500,00</b>     |
| <b>Total For SSN038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,500,00</b>     |
| SSN04 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51124          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN040 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN040</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04 On 13/10/2023 Spot Bond |        |            | 5.54000   | 112.23516 | 5.54000            | 112.21831          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04 On 31/01/2038 Spot Bond |        |            | 5.37000   | 98.96023  | 5.37000            | 98.94031           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04 On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 98.62303           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN044 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN044</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.25011          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04 On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.15509          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total SSN047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For SSN047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| SSN05 On 08/12/2023 Spot Bond |        |            | 2.81000   | 2.81000   | 2.81000            | 312.07315          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05 On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32243          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN054 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN054</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20816          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN055 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN055</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05 On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN057 On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN060 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52785          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN060 On 31/03/2028 Spot Bond |        |            | 5.00000   | 5.00000   | 5.00000            | 176.73463          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN061 On 31/01/2025 Spot Bond |        |            | 3.55000   | 3.55000   | 3.55000            | 141.98016          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN062 On 31/01/2038 Spot Bond |        |            | 5.57000   | 5.57000   | 5.57000            | 96.40548           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN063 On 31/03/2029 Spot Bond |        |            | 4.81000   | 4.81000   | 4.81000            | 96.30787           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN064 On 31/03/2028 Spot Bond |        |            | 4.96000   | 4.96000   | 4.96000            | 177.19466          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN065 On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.82923           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN068 On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.83279           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN070 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.84146           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN070 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92965          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN074 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90519          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN075 On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN076 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN077 On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84202          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN078 On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52401          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN079 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 89.18500           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN080 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86846           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN082 On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01578          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN083 On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18559          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN084 On 07/12/2033 Spot Bond |        |            | 5.41500   | 5.41500   | 5.41500            | 199.66261          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN085 On 23/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN085 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN085</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN086 On 23/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For SSN086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.51699           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.20479          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.20334          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 28/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99393          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 101.29575          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08841          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10: On 31/01/2030 Spot Bond |        |            | 9.54500   | 93.06965  | 9.54500            | 93.04607           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10: On 28/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.01286          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.03155          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 7.54500   | 107.05163 | 7.54500            | 107.02984          |                   |            |  | 0.00        | 0                |            |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93135           |                   |            |  | 0.00        | 0                |            |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T14A12 On 21/11/2021 Spot Bond |        |            | 8.55000   | 100.51786 | 8.55000            | 100.49499          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total T14A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T14A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T14A13 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.79276           |                   |            |  | 0.00        | 0                |            |
| <b>Total T14A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T14A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T15OM On 21/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.94295           |                   |            |  | 0.00        | 0                |            |
| <b>Total T15OM4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T15OM4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T16OM On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.94215           |                   |            |  | 0.00        | 0                |            |
| <b>Total T16OM2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T16OM2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.30413          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS145 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47928          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS148 On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.05679          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS149 On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19827          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS151 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.99827          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS153 On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54928          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.60282          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS155 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81723          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS15€ On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12096          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80405          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55399          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15€ On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.64314          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS161 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96775           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.41009           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS163 On 22/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52124          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14917          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS165 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38972          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS16€ On 15/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.41287          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A3 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92946           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A: On 21/11/2021 Spot Bond |        |            | 4.53500   | 105.35367 | 4.53500            | 105.34083          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57934          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A: On 21/11/2021 Spot Bond |        |            | 4.69500   | 104.46972 | 4.69500            | 104.45654          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92124           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12085          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92690           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40193          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50319          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91882           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.87438           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11928          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84392          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| <b>Total TH14D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH14D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15A' On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.93577           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15A' On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.91946           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15A' On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 99.92188           |                   |            |  | 0.00        | 0                | 6,500,00        |
| <b>Total TH15A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,00</b> |
| <b>Total For TH15A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,00</b> |
| TH15A' On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.93942           |                   |            |  | 0.00        | 0                | 6,000,00        |
| <b>Total TH15A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,00</b> |
| <b>Total For TH15A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,00</b> |
| TH15A' On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.80643           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15A' On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.93726           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15A' On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93598           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15B' On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92979           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15B' On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31060          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15B' On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40747          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15C' On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92347           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49302          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92669           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26409          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35107          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.89817           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH15D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH15D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH16A: On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93799           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH16A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH16A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93544           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH16A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH16A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH16A: On 21/08/2024 Spot Bond |        |            | 8.49000   | 102.05431 | 8.49000            | 102.03125          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH16A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH16A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH16A: On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93489           |                   |            |  | 0.00        | 0                | 7,000,00        |
| <b>Total TH16A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,00</b> |
| <b>Total For TH16A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,00</b> |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93476           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH16A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH16A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93220           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH16B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TH16B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92736           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TH16B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TH16B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.92803           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.92158           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.89922           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.88788           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL20/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL20/R207</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL22 On 04/03/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.06319          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.74490          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL24 On 05/09/2022 Spot Bond   |        |            | 5.28000   | 108.21082 | 5.28000            | 108.19525          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL25 On 04/09/2024 Spot Bond   |        |            | 6.44000   | 112.37001 | 6.44000            | 112.35034          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL26 On 25/11/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.79177          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.76275          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL28 On 24/04/2025 Spot Bond   |        |            | 7.42500   | 107.54610 | 7.42500            | 107.52457          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value              | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|----------------------|------------|
| <b>Total TL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For TL28</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| TL29 On 24/04/2025 Spot Bond   |        |            |           |           | 0.00000            | 99.70736           |                   |            |                           | 0.00               | 0                    |            |
| <b>Total TL29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For TL29</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| TL30 On 10/06/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.78701          |                   |            |                           | 0.00               | 0                    |            |
| <b>Total TL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For TL30</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| TL31 On 10/06/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.95563          |                   |            |                           | 0.00               | 0                    |            |
| <b>Total TL31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For TL31</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| TL32 On 09/02/2027 Spot Bond   |        |            |           |           | 0.00000            | 100.12236          |                   |            |                           | 0.00               | 0                    |            |
| <b>Total TL32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For TL32</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| TN23 On 06/11/2023 Spot Bond   |        |            | 6.10000   | 112.95281 | 6.10000            | 112.93406          |                   |            | 633,552,100,000.00        | 103,861,000        | 1,270,896,300        |            |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>633,552,100,000.00</b> | <b>103,861,000</b> | <b>1,270,896,300</b> |            |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>633,552,100,000.00</b> | <b>103,861,000</b> | <b>1,270,896,300</b> |            |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 19.18155  | 100.00000          | 19.13863           |                   |            | 0.00                      | 0                  |                      |            |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                      |            |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                      |            |
| TN25 On 19/08/2025 Spot Bond   |        |            | 8.39500   | 106.60689 | 8.39500            | 106.58306          |                   |            | 166,232,753,000.00        | 19,801,400         | 7,502,000,000        |            |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>166,232,753,000.00</b> | <b>19,801,400</b>  | <b>7,502,000,000</b> |            |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>166,232,753,000.00</b> | <b>19,801,400</b>  | <b>7,502,000,000</b> |            |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 13.55720  | 100.00000          | 13.52736           |                   |            | 0.00                      | 0                  |                      |            |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                      |            |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                      |            |
| TN27 On 14/11/2027 Spot Bond   |        |            | 8.76500   | 100.81472 | 8.76500            | 100.79083          |                   |            | 129,439,767,000.00        | 14,767,800         | 5,258,282,000        |            |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>129,439,767,000.00</b> | <b>14,767,800</b>  | <b>5,258,282,000</b> |            |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>129,439,767,000.00</b> | <b>14,767,800</b>  | <b>5,258,282,000</b> |            |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 9.31583   | 100.00000          | 9.29497            |                   |            | 0.00                      | 0                  |                      |            |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                      |            |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                      |            |
| TN30 On 09/10/2030 Spot Bond   |        |            | 10.59000  | 100.61567 | 10.59000           | 100.58715          |                   |            | 0.00                      | 0                  | 1,500,000,000        |            |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>1,500,000,000</b> |            |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>1,500,000,000</b> |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 118.02612 | 8.00000            | 118.00069          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN40 On 09/10/2040 Spot Bond   |        |            | 12.45500  | 88.73165  | 12.45500           | 88.70220           |                   |            |  | 0.00        | 0                | 47,060,000,00        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>47,060,000,00</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>47,060,000,00</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 101.18641 | 10.75000           | 101.15731          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.81800 | 10.00000           | 110.78800          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TPDA01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TPDA01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TPDA0 On 30/11/2020 Spot Bond  |        |            | 5.55000   | 104.57758 | 5.55000            | 104.56171          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TPDA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TPDA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.04764          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TRA2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.09197          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TRA2B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA2C On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.38466          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TRA2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA2C On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.34895          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TRA2C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA2D On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.80908          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TRA2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA2D On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.80908          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA2D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TRA2D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TRA3A On 14/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                      |
| <b>Total TRA3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| <b>Total For TRA3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA3A: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 98.61192           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA3A: On 14/11/2022 Spot Bond |        |            | 5.25000   | 107.16545 | 5.25000            | 107.15011          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA3A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA3A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA3A: On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA3A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA3A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA3A: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01399          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA3A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA3A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA3B: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03547          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA3B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA3B: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 98.78331           |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA3B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA3B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA4A: On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13165          |                   |            |  | 0.00        | 0                | 6,297,60        |
| <b>Total TRA4A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,297,60</b> |
| <b>Total For TRA4A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,297,60</b> |
| TRA4A: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50815          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA4A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA4A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 5.54000   | 111.53680 | 5.54000            | 112.18413          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA4A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA4A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA4A: On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48092          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA4A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA4A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA4A: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50815          |                   |            |  | 0.00        | 0                |                 |
| <b>Total TRA4A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For TRA4A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 8.62000   | 100.86154 | 8.62000            | 100.83816          |                   |            |  | 0.00        | 0                |                 |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TRA4A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 97.33984           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61072          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 98.00058           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP243 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP243</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24 On 18/03/2021 Spot Bond |        |            |           |           | 0.00000            | 97.79291           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP244 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP244</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24 On 08/04/2021 Spot Bond |        |            |           |           | 0.00000            | 97.51188           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP245 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP245</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 97.57399           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP247 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP247</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24 On 21/07/2021 Spot Bond |        |            |           |           | 0.00000            | 96.83858           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP248 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP248</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24 On 22/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP249 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP249</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25 On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 96.53949           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP250 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 96.63949           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP251 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25 On 09/04/2021 Spot Bond |        |            |           |           | 0.00000            | 98.47128           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| TSP253 On 17/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 240,000,000,000.00           | 2,400,000,000        | 2,400,000,000        |
| <b>Total TSP253 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>2,400,000,000</b> | <b>2,400,000,000</b> |
| <b>Total For TSP253</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>2,400,000,000</b> | <b>2,400,000,000</b> |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24249          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31951          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.22828          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TU1D11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TU1D11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TUHF02 On 24/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38805          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TUHF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TUHF02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TWC34 On 24/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.89109          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TWC348 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TWC348</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TWC34 On 07/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.75787          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TWC349 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TWC349</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TWC35 On 11/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.70925          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TWC350 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TWC350</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TWC35 On 12/01/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.42101          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TWC351 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TWC351</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TWC35 On 19/01/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.33796          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TWC352 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TWC352</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TWC35 On 26/01/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.26378          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TWC353 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| <b>Total For TWC353</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |
| TWC35 On 29/01/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.21247          |                   |            | 0.00                         | 0                    |                      |
| <b>Total TWC354 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TWC354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC35 On 09/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.12141          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC35 On 16/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.05045          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC356 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC356</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UG21 On 02/03/2021 Spot Bond   |        |            | 5.95000   | 103.61034 | 5.95000            | 103.59373          |                   |            |  | 0.00        | 0                |            |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UG26 On 09/03/2026 Spot Bond   |        |            | 9.12500   | 111.21637 | 9.12500            | 111.18896          |                   |            |  | 0.00        | 0                |            |
| <b>Total UG26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UG26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE10 On 08/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.19270          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE11 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.35761          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE12 On 03/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.33644          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE13 On 27/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.93393           |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE14 On 27/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.94335           |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE15 On 14/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.02564          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE16 On 14/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.02668          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VRI882 On 28/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21765          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value            | Contracts Traded       | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|-----------------------|
| <b>Total VRI882 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For VRI882</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| WHL02 On 02/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.99379          |                   |            |  | 0.00             | 0                      | 200,000,00            |
| <b>Total WHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               | <b>200,000,00</b>     |
| <b>Total For WHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               | <b>200,000,00</b>     |
| WHL03 On 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.20929          |                   |            |  | 0.00             | 0                      |                       |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For WHL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 4.06000   | 102.32023 | 4.06000            | 102.30905          |                   |            |  | 0.00             | 0                      |                       |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| WSP5/I On 28/05/2021 Spot Bond |        |            | 100.00000 | 68.29861  | 100.00000          | 68.14827           |                   |            |  | 0.00             | 0                      |                       |
| <b>Total WSP5/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For WSP5/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total for SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>1.74e+017</b> | <b>850,963,473,600</b> | <b>733,243,571,00</b> |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | <b>1.74e+017</b> | <b>850,963,473,600</b> | <b>733,243,571,00</b> |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   |            |  | <b>1.74e+017</b> | <b>850,963,477,062</b> | <b>733,244,554,74</b> |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               | <b>110,92</b>         |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   |            |  | <b>1.74e+017</b> | <b>850,963,477,062</b> | <b>733,244,665,66</b> |