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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/01/2021

| 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 |        |            | 11.32808  | 77.67315  | 11.39694           | 77.30314           |                   |            | 0.00        | 0                | 35            |
| ES33                     | On | 06/05/2021 | Bond Future |        |            | 11.57990  | 74.68483  | 11.65165           | 74.31122           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 05/08/2021 | Bond Future |        |            | 11.83831  | 75.49145  | 11.91313           | 75.11406           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 04/11/2021 | Bond Future |        |            | 12.10695  | 72.51647  | 12.18501           | 72.13514           |                   |            | 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 |        |            | 11.85735  | 76.61554  | 11.89558           | 76.38617           |                   |            | 0.00        | 0                | 4,71          |
| ES42                     | On | 06/05/2021 | Bond Future |        |            | 12.10240  | 73.13257  | 12.14235           | 72.90105           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 05/08/2021 | Bond Future |        |            | 12.34782  | 73.92296  | 12.38954           | 73.68917           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 04/11/2021 | Bond Future |        |            | 12.60446  | 70.44804  | 12.64812           | 70.21181           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,71</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,71</b>   |
| I2025                    | On | 04/02/2021 | Bond Future |        |            | 146.66252 | 146.66252 | 146.65542          | 146.65542          |                   |            | 0.00        | 0                | 7,20          |
| I2025                    | On | 06/05/2021 | Bond Future |        |            | 148.18146 | 148.18146 | 148.17471          | 148.17471          |                   |            | 0.00        | 0                |               |
| I2025                    | On | 05/08/2021 | Bond Future |        |            | 148.28508 | 148.28508 | 148.27859          | 148.27859          |                   |            | 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 | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|--------------|
| I2025                     | On | 04/11/2021 | Bond Future |        |            | 149.88887 | 149.88887 | 149.88243          | 149.88243          |                   |            | 0.00          | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>7,20</b>  |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>7,20</b>  |
| I2029                     | On | 04/02/2021 | Bond Future |        |            | 103.20443 | 103.20443 | 103.19567          | 103.19567          |                   |            | 0.00          | 0                | 2,18         |
| I2029                     | On | 06/05/2021 | Bond Future |        |            | 103.13304 | 103.13304 | 103.12457          | 103.12457          |                   |            | 0.00          | 0                |              |
| I2029                     | On | 05/08/2021 | Bond Future |        |            | 104.27159 | 104.27159 | 104.26325          | 104.26325          |                   |            | 0.00          | 0                |              |
| I2029                     | On | 04/11/2021 | Bond Future |        |            | 104.24804 | 104.24804 | 104.23963          | 104.23963          |                   |            | 0.00          | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>2,18</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>2,18</b>  |
| I2033                     | On | 04/02/2021 | Bond Future |        |            | 98.79450  | 98.79450  | 98.93878           | 98.93878           |                   |            | 0.00          | 0                | 8,13         |
| I2033                     | On | 06/05/2021 | Bond Future |        |            | 98.60122  | 98.60122  | 98.74730           | 98.74730           |                   |            | 0.00          | 0                |              |
| I2033                     | On | 05/08/2021 | Bond Future |        |            | 99.68968  | 99.68968  | 99.83749           | 99.83749           |                   |            | 0.00          | 0                |              |
| I2033                     | On | 04/11/2021 | Bond Future |        |            | 99.54226  | 99.54226  | 99.69184           | 99.69184           |                   |            | 0.00          | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>8,13</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>8,13</b>  |
| I2038                     | On | 04/02/2021 | Bond Future |        |            | 110.21847 | 110.21847 | 110.20763          | 110.20763          |                   |            | 0.00          | 0                | 7,80         |
| I2038                     | On | 06/05/2021 | Bond Future |        |            | 111.35997 | 111.35997 | 111.34952          | 111.34952          |                   |            | 0.00          | 0                |              |
| I2038                     | On | 05/08/2021 | Bond Future |        |            | 110.86575 | 110.86575 | 110.85540          | 110.85540          |                   |            | 0.00          | 0                |              |
| I2038                     | On | 04/11/2021 | Bond Future |        |            | 112.06496 | 112.06496 | 112.05444          | 112.05444          |                   |            | 0.00          | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>7,80</b>  |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>7,80</b>  |
| I2046                     | On | 04/02/2021 | Bond Future |        |            | 99.82059  | 99.82059  | 99.81077           | 99.81077           |                   |            | 0.00          | 0                | 14,85        |
| I2046                     | On | 06/05/2021 | Bond Future |        |            | 99.06277  | 99.06277  | 99.05318           | 99.05318           |                   |            | 0.00          | 0                |              |
| I2046                     | On | 05/08/2021 | Bond Future |        |            | 100.15645 | 100.15645 | 100.14707          | 100.14707          |                   |            | 0.00          | 0                |              |
| I2046                     | On | 04/11/2021 | Bond Future |        |            | 99.43071  | 99.43071  | 99.42125           | 99.42125           |                   |            | 0.00          | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>14,85</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>14,85</b> |
| I2050                     | On | 04/02/2021 | Bond Future |        |            | 100.65491 | 100.65491 | 100.64489          | 100.64489          |                   |            | 0.00          | 0                | 11,02        |
| I2050                     | On | 06/05/2021 | Bond Future |        |            | 101.69726 | 101.69726 | 101.68749          | 101.68749          |                   |            | 0.00          | 0                |              |
| I2050                     | On | 05/08/2021 | Bond Future |        |            | 100.89001 | 100.89001 | 100.88046          | 100.88046          |                   |            | 0.00          | 0                |              |
| I2050                     | On | 04/11/2021 | Bond Future |        |            | 101.98139 | 101.98139 | 101.97173          | 101.97173          |                   |            | 0.00          | 0                |              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>11,02</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>11,02</b> |
| R186                      | On | 04/02/2021 | Bond Future |        |            | 6.60793   | 120.09167 | 6.71165            | 119.53942          |                   | 6.55       | 24,018,334.00 | 200              | 79,42        |
| R186                      | On | 06/05/2021 | Bond Future |        |            | 6.75540   | 121.30563 | 6.86522            | 120.74819          |                   | 6.93       | 0.00          | 0                |              |
| R186                      | On | 05/08/2021 | Bond Future |        |            | 6.90350   | 117.33424 | 7.02006            | 116.77113          |                   | 6.72       | 0.00          | 0                |              |
| R186                      | On | 04/11/2021 | Bond Future |        |            | 7.06190   | 118.57626 | 7.18580            | 118.00724          |                   | 6.14       | 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>24,018,334.00</b> | <b>200</b>       | <b>79,45</b>  |
| R186                     | On | 04/02/2021 | Bond Future | 8.16   | Call       |           |           | 7,386.01000        | 7.38601            | 7,936,910         | 7.26       | 0.00                 | 0                |               |
| R186                     | On | 04/02/2021 | Bond Future | 8.16   | Put        |           |           | 1.75000            | 0.00175            | 0,400             | 7.26       | 0.00                 | 0                |               |
| R186                     | On | 04/02/2021 | Bond Future | 8.17   | Call       |           |           | 7,434.83000        | 7.43483            | 7,985,810         | 7.26       | 0.00                 | 0                |               |
| R186                     | On | 04/02/2021 | Bond Future | 8.00   | Put        |           |           | 4.84000            | 0.00484            | 1,330             | 7.26       | 0.00                 | 0                | 15,17         |
| R186                     | On | 04/02/2021 | Bond Future | 8.17   | Put        |           |           | 1.64000            | 0.00164            | 0,370             | 7.26       | 0.00                 | 0                |               |
| R186                     | On | 04/02/2021 | Bond Future | 8.15   | Call       |           |           | 7,337.18000        | 7.33718            | 7,888,000         | 7.26       | 0.00                 | 0                |               |
| R186                     | On | 04/02/2021 | Bond Future | 8.15   | Put        |           |           | 1.87000            | 0.00187            | 0,440             | 7.26       | 0.00                 | 0                |               |
| R186                     | On | 04/02/2021 | Bond Future | 7.30   | Call       |           |           | 3,208.38000        | 3.20838            | 3,690,470         | 6.90       | 0.00                 | 0                |               |
| R186                     | On | 04/02/2021 | Bond Future | 7.30   | Put        |           |           | 136.13000          | 0.13613            | 65,970            | 6.90       | 0.00                 | 0                |               |
| R186                     | On | 04/02/2021 | Bond Future | 8.00   | Call       |           |           | 6,602.51000        | 6.60251            | 7,151,250         | 7.26       | 0.00                 | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.78  | Call       |           |           | 17,861.80000       | 17.86180           | 18,419,150        | 7.50       | 0.00                 | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.78  | Put        |           |           | 0.17000            | 0.00017            | 0,080             | 7.50       | 0.00                 | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.76  | Call       |           |           | 17,779.73000       | 17.77973           | 18,337,080        | 7.50       | 0.00                 | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.76  | Put        |           |           | 0.18000            | 0.00018            | 0,090             | 7.50       | 0.00                 | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 7.30   | Call       |           |           | 3,251.28000        | 3.25128            | 3,612,470         | 7.05       | 0.00                 | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 7.30   | Put        |           |           | 1,076.73000        | 1.07673            | 880,480           | 7.05       | 0.00                 | 0                | 15,17         |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Call       |           |           | 17,820.77000       | 17.82077           | 18,378,130        | 7.50       | 0.00                 | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Put        |           |           | 0.17000            | 0.00017            | 0,090             | 7.50       | 0.00                 | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Call       |           |           | 7,807.15000        | 7.80715            | 8,300,320         | 7.24       | 0.00                 | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Put        |           |           | 369.31000          | 0.36931            | 299,370           | 7.24       | 0.00                 | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Call       |           |           | 7,729.71000        | 7.72971            | 8,221,180         | 7.24       | 0.00                 | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Put        |           |           | 380.51000          | 0.38051            | 308,870           | 7.24       | 0.00                 | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Call       |           |           | 7,768.42000        | 7.76842            | 8,260,740         | 7.24       | 0.00                 | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Put        |           |           | 374.88000          | 0.37488            | 304,090           | 7.24       | 0.00                 | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Call       |           |           | 5,248.66000        | 5.24866            | 5,657,130         | 6.51       | 0.00                 | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Put        |           |           | 1,201.33000        | 1.20133            | 1,040,780         | 6.51       | 0.00                 | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Call       |           |           | 5,281.55000        | 5.28155            | 5,691,160         | 6.52       | 0.00                 | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Put        |           |           | 1,190.48000        | 1.19048            | 1,031,070         | 6.52       | 0.00                 | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Call       |           |           | 5,314.87000        | 5.31487            | 5,725,590         | 6.52       | 0.00                 | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Put        |           |           | 1,180.07000        | 1.18007            | 1,021,770         | 6.52       | 0.00                 | 0                |               |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>30,35</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>24,018,334.00</b> | <b>200</b>       | <b>109,78</b> |
| R197                     | On | 04/02/2021 | Bond Future |        |            | 318.11965 | 318.11965 | 318.11431          | 318.11431          |                   |            | 0.00                 | 0                | 2,44          |
| R197                     | On | 06/05/2021 | Bond Future |        |            | 321.41415 | 321.41415 | 321.40965          | 321.40965          |                   |            | 0.00                 | 0                |               |
| R197                     | On | 05/08/2021 | Bond Future |        |            | 316.95030 | 316.95030 | 316.94656          | 316.94656          |                   |            | 0.00                 | 0                |               |
| R197                     | On | 04/11/2021 | Bond Future |        |            | 320.37869 | 320.37869 | 320.37509          | 320.37509          |                   |            | 0.00                 | 0                |               |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,44</b>   |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,44</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   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R202                      | On | 04/02/2021 | Bond Future |        |            | 218.39727 | 218.39727 | 218.37647          | 218.37647          |                   |            | 0.00                 | 0                | 7,88         |
| R202                      | On | 06/05/2021 | Bond Future |        |            | 220.65898 | 220.65898 | 220.63874          | 220.63874          |                   |            | 0.00                 | 0                |              |
| R202                      | On | 05/08/2021 | Bond Future |        |            | 218.83923 | 218.83923 | 218.81908          | 218.81908          |                   |            | 0.00                 | 0                |              |
| R202                      | On | 04/11/2021 | Bond Future |        |            | 221.20636 | 221.20636 | 221.18614          | 221.18614          |                   |            | 0.00                 | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,88</b>  |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,88</b>  |
| R2023                     | On | 04/02/2021 | Bond Future |        |            | 4.43105   | 109.90781 | 4.53685            | 109.69417          |                   | 1.59       | 28,576,030.60        | 260              | 31,38        |
| R2023                     | On | 06/05/2021 | Bond Future |        |            | 4.48051   | 107.11315 | 4.60175            | 106.89765          |                   | 1.59       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future |        |            | 4.50441   | 108.26963 | 4.64642            | 108.05208          |                   | 1.59       | 0.00                 | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future |        |            | 4.54586   | 105.50883 | 4.71616            | 105.28907          |                   | 1.47       | 0.00                 | 0                |              |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>28,576,030.60</b> | <b>260</b>       | <b>31,38</b> |
| R2023                     | On | 04/02/2021 | Bond Future | 6.33   | Call       |           |           | 3,538.20000        | 3.53820            | 3,751,840         | 2.35       | 0.00                 | 0                |              |
| R2023                     | On | 04/02/2021 | Bond Future | 6.33   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.35       | 0.00                 | 0                |              |
| R2023                     | On | 04/02/2021 | Bond Future | 6.34   | Call       |           |           | 3,557.50000        | 3.55750            | 3,771,140         | 2.35       | 0.00                 | 0                |              |
| R2023                     | On | 04/02/2021 | Bond Future | 6.34   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.35       | 0.00                 | 0                |              |
| R2023                     | On | 04/02/2021 | Bond Future | 6.32   | Call       |           |           | 3,518.89000        | 3.51889            | 3,732,530         | 2.35       | 0.00                 | 0                |              |
| R2023                     | On | 04/02/2021 | Bond Future | 6.32   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.35       | 0.00                 | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Put        |           |           | 0.01000            | 0.00001            | 0,000             | 2.12       | 0.00                 | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Call       |           |           | 5,083.50000        | 5.08350            | 5,298,990         | 2.12       | 0.00                 | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Put        |           |           | 0.01000            | 0.00001            | 0,000             | 2.12       | 0.00                 | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Call       |           |           | 5,100.13000        | 5.10013            | 5,315,620         | 2.12       | 0.00                 | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Put        |           |           | 0.01000            | 0.00001            | 0,000             | 2.12       | 0.00                 | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Call       |           |           | 5,116.76000        | 5.11676            | 5,332,250         | 2.12       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 1,218.12000        | 1.21812            | 1,384,220         | 1.75       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 209.64000          | 0.20964            | 158,190           | 1.75       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 1,193.33000        | 1.19333            | 1,358,260         | 1.74       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 215.06000          | 0.21506            | 162,440           | 1.74       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 1,205.71000        | 1.20571            | 1,371,230         | 1.75       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 212.33000          | 0.21233            | 160,300           | 1.75       | 0.00                 | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Put        |           |           | 457.78000          | 0.45778            | 366,570           | 1.49       | 0.00                 | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Call       |           |           | 714.79000          | 0.71479            | 844,090           | 1.49       | 0.00                 | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Put        |           |           | 452.61000          | 0.45261            | 362,150           | 1.49       | 0.00                 | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Call       |           |           | 699.49000          | 0.69949            | 827,290           | 1.49       | 0.00                 | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Put        |           |           | 462.99000          | 0.46299            | 371,030           | 1.49       | 0.00                 | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Call       |           |           | 707.12000          | 0.70712            | 835,670           | 1.49       | 0.00                 | 0                |              |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |              |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>28,576,030.60</b> | <b>260</b>       | <b>31,38</b> |
| R2030                     | On | 04/02/2021 | Bond Future |        |            | 8.70316   | 95.87663  | 8.79669            | 95.32045           |                   | 11.62      | 0.00                 | 0                | 104,97       |
| R2030                     | On | 06/05/2021 | Bond Future |        |            | 8.89323   | 96.84606  | 8.99083            | 96.28455           |                   | 12.39      | 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 | 05/08/2021 | Bond Future |        |            | 9.09073   | 93.88646  | 9.19280            | 93.31915           |                   | 12.12      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future |        |            | 9.28744   | 94.88043  | 9.39405            | 94.30723           |                   | 10.97      | 0.00        | 0                |               |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>104,91</b> |
| R2030                     | On | 04/02/2021 | Bond Future | 9.16   | Call       |           |           | 2,715.36000        | 2.71536            | 3,075,080         | 12.09      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.16   | Put        |           |           | 594.16000          | 0.59416            | 397,700           | 12.09      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.30   | Put        |           |           | 416.06000          | 0.41606            | 264,510           | 12.29      | 0.00        | 0                | 4,00          |
| R2030                     | On | 04/02/2021 | Bond Future | 9.35   | Call       |           |           | 3,570.93000        | 3.57093            | 3,989,870         | 12.37      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.35   | Put        |           |           | 364.80000          | 0.36480            | 227,560           | 12.37      | 0.00        | 0                | 2,00          |
| R2030                     | On | 04/02/2021 | Bond Future | 8.20   | Put        |           |           | 3,857.20000        | 3.85720            | 3,341,360         | 11.10      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.20   | Call       |           |           | 2,888.59000        | 2.88859            | 3,261,840         | 12.15      | 0.00        | 0                | 1,60          |
| R2030                     | On | 04/02/2021 | Bond Future | 8.37   | Put        |           |           | 3,004.17000        | 3.00417            | 2,523,660         | 11.27      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 8.37   | Call       |           |           | 432.41000          | 0.43241            | 508,080           | 11.27      | 0.00        | 0                | 1,00          |
| R2030                     | On | 04/02/2021 | Bond Future | 9.12   | Put        |           |           | 655.48000          | 0.65548            | 445,010           | 12.03      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.15   | Put        |           |           | 608.97000          | 0.60897            | 409,060           | 12.08      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.30   | Call       |           |           | 3,338.28000        | 3.33828            | 3,742,910         | 12.29      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 8.36   | Call       |           |           | 418.26000          | 0.41826            | 491,440           | 11.26      | 0.00        | 0                | 80            |
| R2030                     | On | 04/02/2021 | Bond Future | 8.86   | Put        |           |           | 1,198.92000        | 1.19892            | 888,020           | 11.73      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 8.86   | Call       |           |           | 1,573.03000        | 1.57303            | 1,818,310         | 11.73      | 0.00        | 0                | 80            |
| R2030                     | On | 04/02/2021 | Bond Future | 10.20  | Call       |           |           | 7,883.86000        | 7.88386            | 8,427,700         | 12.95      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 8.20   | Call       |           |           | 235.87000          | 0.23587            | 276,210           | 11.10      | 0.00        | 0                | 1,60          |
| R2030                     | On | 04/02/2021 | Bond Future | 9.20   | Put        |           |           | 537.61000          | 0.53761            | 354,680           | 12.15      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.17   | Call       |           |           | 2,758.26000        | 2.75826            | 3,121,420         | 12.11      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.17   | Put        |           |           | 579.55000          | 0.57955            | 386,530           | 12.11      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 9.15   | Call       |           |           | 2,672.61000        | 2.67261            | 3,028,880         | 12.08      | 0.00        | 0                |               |
| R2030                     | On | 04/02/2021 | Bond Future | 10.20  | Put        |           |           | 20.78000           | 0.02078            | 8,440             | 12.95      | 0.00        | 0                | 1,80          |
| R2030                     | On | 04/02/2021 | Bond Future | 9.12   | Call       |           |           | 2,546.16000        | 2.54616            | 2,891,870         | 12.03      | 0.00        | 0                | 1,00          |
| R2030                     | On | 04/02/2021 | Bond Future | 8.36   | Put        |           |           | 3,051.36000        | 3.05136            | 2,568,360         | 11.26      | 0.00        | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.22   | Call       |           |           | 3,510.74000        | 3.51074            | 3,805,740         | 12.55      | 0.00        | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.22   | Put        |           |           | 2,209.06000        | 2.20906            | 1,942,550         | 12.55      | 0.00        | 0                | 70            |
| R2030                     | On | 06/05/2021 | Bond Future | 7.97   | Put        |           |           | 6,789.93000        | 6.78993            | 6,313,680         | 11.72      | 0.00        | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 7.97   | Call       |           |           | 697.82000          | 0.69782            | 783,080           | 11.72      | 0.00        | 0                | 70            |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04  | Call       |           |           | 6,696.71000        | 6.69671            | 7,115,250         | 13.51      | 0.00        | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15   | Put        |           |           | 2,376.68000        | 2.37668            | 2,097,520         | 12.50      | 0.00        | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15   | Call       |           |           | 3,283.24000        | 3.28324            | 3,565,590         | 12.50      | 0.00        | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.92   | Call       |           |           | 6,196.38000        | 6.19638            | 6,599,480         | 13.40      | 0.00        | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.92   | Put        |           |           | 1,060.16000        | 1.06016            | 901,750           | 13.40      | 0.00        | 0                | 70            |
| R2030                     | On | 06/05/2021 | Bond Future | 11.71  | Call       |           |           | 14,107.34000       | 14.10734           | 14,652,610        | 13.51      | 0.00        | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.27   | Call       |           |           | 3,679.51000        | 3.67951            | 3,983,390         | 12.59      | 0.00        | 0                | 30            |
| R2030                     | On | 06/05/2021 | Bond Future | 11.69  | Call       |           |           | 14,016.85000       | 14.01685           | 14,561,580        | 13.51      | 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 |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030            | On | 06/05/2021 | Bond Future | 11.69      | Put       |           | 64.59000           | 0.06459            | 47,810            | 13.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 10.74      | Call      |           | 9,708.02000        | 9.70802            | 10,203,180        | 13.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 10.74      | Put       |           | 337.58000          | 0.33758            | 271,230           | 13.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.70      | Call      |           | 14,062.11000       | 14.06211           | 14,607,110        | 13.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 10.04      | Put       |           | 923.89000          | 0.92389            | 780,920           | 13.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 10.95      | Put       |           | 241.08000          | 0.24108            | 190,460           | 13.51      | 0.00  | 0                | 30         |
| R2030            | On | 06/05/2021 | Bond Future | 8.77       | Put       |           | 3,467.60000        | 3.46760            | 3,118,630         | 12.25      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 8.77       | Call      |           | 2,190.94000        | 2.19094            | 2,403,480         | 12.25      | 0.00  | 0                | 30         |
| R2030            | On | 06/05/2021 | Bond Future | 9.27       | Put       |           | 2,096.92000        | 2.09692            | 1,839,290         | 12.59      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.70      | Put       |           | 63.37000           | 0.06337            | 46,860            | 13.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.71      | Put       |           | 62.16000           | 0.06216            | 45,920            | 13.51      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 10.95      | Call      |           | 10,653.37000       | 10.65337           | 11,164,260        | 13.51      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 7.70       | Call      |           | 704.83000          | 0.70483            | 783,920           | 11.50      | 0.00  | 0                | 20         |
| R2030            | On | 05/08/2021 | Bond Future | 12.10      | Call      |           | 14,616.42000       | 14.61642           | 15,153,620        | 13.10      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 12.10      | Put       |           | 172.42000          | 0.17242            | 142,310           | 13.10      | 0.00  | 0                | 60         |
| R2030            | On | 05/08/2021 | Bond Future | 8.95       | Put       |           | 4,171.25000        | 4.17125            | 3,838,110         | 11.94      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 8.95       | Call      |           | 2,814.45000        | 2.81445            | 3,048,620         | 11.94      | 0.00  | 0                | 60         |
| R2030            | On | 05/08/2021 | Bond Future | 9.45       | Put       |           | 2,825.91000        | 2.82591            | 2,564,660         | 12.24      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 9.45       | Call      |           | 4,235.94000        | 4.23594            | 4,542,000         | 12.24      | 0.00  | 0                | 60         |
| R2030            | On | 05/08/2021 | Bond Future | 10.43      | Call      |           | 7,793.16000        | 7.79316            | 8,215,410         | 13.10      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.43      | Put       |           | 1,256.69000        | 1.25669            | 1,111,630         | 13.10      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.41      | Call      |           | 7,717.90000        | 7.71790            | 8,138,010         | 13.10      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.41      | Put       |           | 1,282.29000        | 1.28229            | 1,135,090         | 13.10      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.42      | Call      |           | 7,755.50000        | 7.75550            | 8,176,680         | 13.10      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.30      | Call      |           | 7,308.71000        | 7.30871            | 7,716,770         | 13.10      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.30      | Put       |           | 1,430.54000        | 1.43054            | 1,271,290         | 13.10      | 0.00  | 0                | 20         |
| R2030            | On | 05/08/2021 | Bond Future | 8.78       | Put       |           | 4,721.50000        | 4.72150            | 4,363,730         | 11.83      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 8.78       | Call      |           | 2,399.58000        | 2.39958            | 2,609,120         | 11.83      | 0.00  | 0                | 20         |
| R2030            | On | 05/08/2021 | Bond Future | 7.70       | Put       |           | 9,462.22000        | 9.46222            | 8,974,000         | 11.50      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.42      | Put       |           | 1,269.44000        | 1.26944            | 1,123,310         | 13.10      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.61      | Call      |           | 7,811.30000        | 7.81130            | 8,227,690         | 11.80      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.61      | Put       |           | 1,584.96000        | 1.58496            | 1,428,150         | 11.80      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 11.44      | Put       |           | 726.77000          | 0.72677            | 639,670           | 11.80      | 0.00  | 0                | 30         |
| R2030            | On | 04/11/2021 | Bond Future | 10.59      | Call      |           | 7,741.18000        | 7.74118            | 8,155,590         | 11.80      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.59      | Put       |           | 1,612.79000        | 1.61279            | 1,454,000         | 11.80      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.60      | Call      |           | 7,776.21000        | 7.77621            | 8,191,610         | 11.80      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.60      | Put       |           | 1,598.83000        | 1.59883            | 1,441,030         | 11.80      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 8.27       | Put       |           | 7,640.67000        | 7.64067            | 7,204,600         | 10.31      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 8.27       | Call      |           | 1,360.75000        | 1.36075            | 1,497,880         | 10.31      | 0.00  | 0                | 30         |
| R2030            | On | 04/11/2021 | Bond Future | 8.77       | Put       |           | 5,653.78000        | 5.65378            | 5,278,860         | 10.50      | 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 | 04/11/2021 | Bond Future | 8.77   | Call       |           |           | 2,232.70000        | 2.23270            | 2,430,980         | 10.50      | 0.00                | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 11.44  | Call       |           |           | 10,893.23000       | 10.89323           | 11,379,330        | 11.80      | 0.00                | 0                |               |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>20,90</b>  |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>125,81</b> |
| R2032                     | On | 04/02/2021 | Bond Future |        |            | 9.68449   | 93.32632  | 9.76290            | 92.83579           |                   | 13.71      | 8,399,368.80        | 90               | 114,9         |
| R2032                     | On | 06/05/2021 | Bond Future |        |            | 9.88921   | 90.12611  | 9.97084            | 89.63089           |                   | 15.23      | 0.00                | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future |        |            | 10.09720  | 91.09965  | 10.18225           | 90.59931           |                   | 14.36      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future |        |            | 10.31333  | 87.91960  | 10.40198           | 87.41406           |                   | 13.55      | 0.00                | 0                |               |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>8,399,368.80</b> | <b>90</b>        | <b>114,91</b> |
| R2032                     | On | 04/02/2021 | Bond Future | 9.62   | Call       |           |           | 1,155.97000        | 1.15597            | 1,281,210         | 13.57      | 0.00                | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.62   | Put        |           |           | 2,052.67000        | 2.05267            | 1,687,380         | 13.57      | 0.00                | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.63   | Call       |           |           | 1,182.74000        | 1.18274            | 1,310,930         | 13.58      | 0.00                | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.63   | Put        |           |           | 2,016.30000        | 2.01630            | 1,653,960         | 13.58      | 0.00                | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.29   | Call       |           |           | 473.25000          | 0.47325            | 520,070           | 13.14      | 0.00                | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 10.82  | Call       |           |           | 6,404.97000        | 6.40497            | 6,839,500         | 15.33      | 0.00                | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.61   | Call       |           |           | 1,129.68000        | 1.12968            | 1,252,000         | 13.56      | 0.00                | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 10.82  | Put        |           |           | 132.36000          | 0.13236            | 76,360            | 15.33      | 0.00                | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 9.61   | Put        |           |           | 2,089.58000        | 2.08958            | 1,721,370         | 13.56      | 0.00                | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 8.79   | Put        |           |           | 6,424.81000        | 6.42481            | 5,936,570         | 12.74      | 0.00                | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 8.79   | Call       |           |           | 73.14000           | 0.07314            | 75,430            | 12.74      | 0.00                | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 9.29   | Put        |           |           | 3,487.53000        | 3.48753            | 3,043,820         | 13.14      | 0.00                | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10  | Put        |           |           | 282.50000          | 0.28250            | 232,560           | 16.67      | 0.00                | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33  | Call       |           |           | 4,411.08000        | 4.41108            | 4,675,330         | 15.58      | 0.00                | 0                | 70            |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11  | Call       |           |           | 12,019.60000       | 12.01960           | 12,465,470        | 16.67      | 0.00                | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11  | Put        |           |           | 278.34000          | 0.27834            | 228,990           | 16.67      | 0.00                | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12  | Call       |           |           | 12,065.20000       | 12.06520           | 12,511,640        | 16.67      | 0.00                | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12  | Put        |           |           | 274.24000          | 0.27424            | 225,460           | 16.67      | 0.00                | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10  | Call       |           |           | 11,974.00000       | 11.97400           | 12,419,280        | 16.67      | 0.00                | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57  | Call       |           |           | 14,118.64000       | 14.11864           | 14,586,230        | 16.67      | 0.00                | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57  | Put        |           |           | 136.38000          | 0.13638            | 108,750           | 16.67      | 0.00                | 0                | 70            |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33  | Put        |           |           | 2,275.93000        | 2.27593            | 2,044,960         | 15.58      | 0.00                | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36  | Call       |           |           | 8,241.12000        | 8.24112            | 8,590,840         | 15.56      | 0.00                | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36  | Put        |           |           | 1,692.63000        | 1.69263            | 1,542,010         | 15.56      | 0.00                | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37  | Call       |           |           | 8,278.79000        | 8.27879            | 8,629,440         | 15.56      | 0.00                | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37  | Put        |           |           | 1,677.61000        | 1.67761            | 1,527,920         | 15.56      | 0.00                | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35  | Call       |           |           | 8,203.51000        | 8.20351            | 8,552,290         | 15.56      | 0.00                | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35  | Put        |           |           | 1,707.76000        | 1.70776            | 1,556,200         | 15.56      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33   | Put        |           |           | 8,169.61000        | 8.16961            | 7,793,020         | 12.75      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33   | Call       |           |           | 1,780.59000        | 1.78059            | 1,909,540         | 12.75      | 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 Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Call      |           | 8,795.15000        | 8.79515            | 9,156,390         | 14.57      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 691.74000          | 0.69174            | 621,910           | 14.57      | 0.00                | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Call      |           | 8,831.15000        | 8.83115            | 9,193,210         | 14.57      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Put       |           | 1,828.49000        | 1.82849            | 1,684,190         | 14.57      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Put       |           | 1,813.84000        | 1.81384            | 1,670,360         | 14.57      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Call      |           | 8,759.19000        | 8.75919            | 9,119,610         | 14.57      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Put       |           | 1,843.22000        | 1.84322            | 1,698,100         | 14.57      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83       | Put       |           | 6,122.48000        | 6.12248            | 5,797,200         | 13.03      | 0.00                | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83       | Call      |           | 2,789.55000        | 2.78955            | 2,969,810         | 13.03      | 0.00                | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 13,020.20000       | 13.02020           | 13,455,910        | 14.57      | 0.00                | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,97</b>   |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>8,399,368.80</b> | <b>90</b>        | <b>120,88</b> |
| R2035                     | On | 04/02/2021 | Bond Future |            |           | 10.50003  | 92.15833           | 10.57863           | 91.63941          | 15.59      | 276,474.99          | 3                | 96,4          |
| R2035                     | On | 06/05/2021 | Bond Future |            |           | 10.71258  | 88.61728           | 10.79433           | 88.09337          | 17.29      | 0.00                | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future |            |           | 10.93189  | 89.57418           | 11.01704           | 89.04489          | 16.39      | 0.00                | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future |            |           | 11.15847  | 86.04855           | 11.24716           | 85.51376          | 15.48      | 0.00                | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>276,474.99</b>   | <b>3</b>         | <b>96,41</b>  |
| R2035                     | On | 04/02/2021 | Bond Future | 10.05      | Call      |           | 490.44000          | 0.49044            | 530,990           | 14.89      | 0.00                | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 10.05      | Put       |           | 4,068.30000        | 4.06830            | 3,589,930         | 14.89      | 0.00                | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 11.14      | Call      |           | 4,173.13000        | 4.17313            | 4,516,010         | 16.77      | 0.00                | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 11.14      | Put       |           | 593.66000          | 0.59366            | 417,620           | 16.77      | 0.00                | 0                | 60            |
| R2035                     | On | 04/02/2021 | Bond Future | 10.06      | Call      |           | 505.78000          | 0.50578            | 547,940           | 14.91      | 0.00                | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 10.06      | Put       |           | 4,014.01000        | 4.01401            | 3,537,250         | 14.91      | 0.00                | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 10.04      | Call      |           | 475.35000          | 0.47535            | 514,330           | 14.87      | 0.00                | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 10.04      | Put       |           | 4,122.92000        | 4.12292            | 3,642,980         | 14.87      | 0.00                | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 10.14      | Call      |           | 640.97000          | 0.64097            | 697,380           | 15.06      | 0.00                | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future | 10.14      | Put       |           | 3,594.90000        | 3.59490            | 3,132,390         | 15.06      | 0.00                | 0                | 60            |
| R2035                     | On | 06/05/2021 | Bond Future | 12.91      | Call      |           | 12,484.21000       | 12.48421           | 12,943,710        | 19.01      | 0.00                | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future | 12.91      | Put       |           | 397.16000          | 0.39716            | 332,750           | 19.01      | 0.00                | 0                | 60            |
| R2035                     | On | 06/05/2021 | Bond Future | 10.40      | Put       |           | 4,965.53000        | 4.96553            | 4,604,730         | 16.87      | 0.00                | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future | 12.77      | Call      |           | 11,844.44000       | 11.84444           | 12,294,150        | 19.01      | 0.00                | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future | 12.77      | Put       |           | 476.78000          | 0.47678            | 402,580           | 19.01      | 0.00                | 0                | 1,60          |
| R2035                     | On | 06/05/2021 | Bond Future | 10.81      | Put       |           | 3,530.69000        | 3.53069            | 3,230,490         | 17.36      | 0.00                | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future | 11.05      | Put       |           | 2,862.87000        | 2.86287            | 2,597,990         | 17.66      | 0.00                | 0                | 50            |
| R2035                     | On | 06/05/2021 | Bond Future | 11.15      | Put       |           | 2,627.65000        | 2.62765            | 2,376,830         | 17.83      | 0.00                | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future | 11.15      | Call      |           | 4,854.18000        | 4.85418            | 5,127,270         | 17.83      | 0.00                | 0                | 60            |
| R2035                     | On | 06/05/2021 | Bond Future | 10.24      | Put       |           | 5,625.80000        | 5.62580            | 5,242,300         | 16.64      | 0.00                | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future | 10.24      | Call      |           | 1,980.81000        | 1.98081            | 2,121,220         | 16.64      | 0.00                | 0                | 70            |
| R2035                     | On | 06/05/2021 | Bond Future | 12.37      | Call      |           | 10,037.68000       | 10.03768           | 10,453,630        | 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 |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 06/05/2021 | Bond Future | 10.40  | Call       |           |           | 2,395.18000        | 2.39518            | 2,558,290         | 16.87      | 0.00  | 0                | 60         |
| R2035            | On | 06/05/2021 | Bond Future | 11.55  | Call       |           |           | 6,499.22000        | 6.49922            | 6,823,840         | 18.59      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.55  | Put        |           |           | 1,867.87000        | 1.86787            | 1,668,580         | 18.59      | 0.00  | 0                | 1,60       |
| R2035            | On | 06/05/2021 | Bond Future | 12.02  | Call       |           |           | 8,505.96000        | 8.50596            | 8,885,360         | 19.01      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.02  | Put        |           |           | 1,176.53000        | 1.17653            | 1,032,020         | 19.01      | 0.00  | 0                | 70         |
| R2035            | On | 06/05/2021 | Bond Future | 12.36  | Call       |           |           | 9,993.13000        | 9.99313            | 10,408,120        | 19.01      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.81  | Call       |           |           | 3,630.59000        | 3.63059            | 3,854,300         | 17.36      | 0.00  | 0                | 1,60       |
| R2035            | On | 06/05/2021 | Bond Future | 11.32  | Call       |           |           | 5,532.12000        | 5.53212            | 5,828,140         | 18.14      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.32  | Put        |           |           | 2,270.99000        | 2.27099            | 2,043,100         | 18.14      | 0.00  | 0                | 70         |
| R2035            | On | 06/05/2021 | Bond Future | 10.05  | Call       |           |           | 1,541.95000        | 1.54195            | 1,656,700         | 16.35      | 0.00  | 0                | 50         |
| R2035            | On | 06/05/2021 | Bond Future | 11.05  | Call       |           |           | 4,471.96000        | 4.47196            | 4,730,990         | 17.66      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.36  | Put        |           |           | 793.67000          | 0.79367            | 684,750           | 19.01      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.37  | Put        |           |           | 784.22000          | 0.78422            | 676,260           | 19.01      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.35  | Call       |           |           | 9,948.62000        | 9.94862            | 10,362,650        | 19.01      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.35  | Put        |           |           | 803.21000          | 0.80321            | 693,330           | 19.01      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.55  | Call       |           |           | 2,819.80000        | 2.81980            | 3,004,820         | 17.07      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.55  | Put        |           |           | 4,399.48000        | 4.39948            | 4,060,590         | 17.07      | 0.00  | 0                | 50         |
| R2035            | On | 06/05/2021 | Bond Future | 10.05  | Put        |           |           | 6,487.59000        | 6.48759            | 6,078,430         | 16.35      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 49,046.13000       | 49.04613           | 48,516,860        | 15.34      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 0.31000            | 0.00031            | 0,330             | 15.34      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 49,279.40000       | 49.27940           | 48,750,130        | 15.34      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 0.32000            | 0.00032            | 0,340             | 15.34      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 10.02  | Put        |           |           | 8,363.77000        | 8.36377            | 7,960,920         | 15.36      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 10.02  | Call       |           |           | 1,854.52000        | 1.85452            | 1,980,960         | 15.36      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 11.37  | Call       |           |           | 5,691.81000        | 5.69181            | 5,973,030         | 16.79      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 49,162.70000       | 49.16270           | 48,633,430        | 15.34      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 11.37  | Put        |           |           | 3,548.02000        | 3.54802            | 3,299,950         | 16.79      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 0.33000            | 0.00033            | 0,350             | 15.34      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 10.77  | Call       |           |           | 3,737.48000        | 3.73748            | 3,949,870         | 16.19      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 10.77  | Put        |           |           | 5,286.35000        | 5.28635            | 4,969,450         | 16.19      | 0.00  | 0                | 10         |
| R2035            | On | 04/11/2021 | Bond Future | 10.23  | Put        |           |           | 8,640.40000        | 8.64040            | 8,252,510         | 14.59      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.23  | Call       |           |           | 2,198.04000        | 2.19804            | 2,344,940         | 14.59      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 10.12  | Put        |           |           | 9,186.17000        | 9.18617            | 8,787,680         | 14.59      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.12  | Call       |           |           | 2,004.80000        | 2.00480            | 2,141,100         | 14.59      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 11.75  | Call       |           |           | 6,520.74000        | 6.52074            | 6,827,150         | 15.96      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.53  | Call       |           |           | 9,401.93000        | 9.40193            | 9,775,860         | 16.65      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.53  | Put        |           |           | 2,191.46000        | 2.19146            | 2,030,600         | 16.65      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Call       |           |           | 9,329.31000        | 9.32931            | 9,701,580         | 16.65      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Put        |           |           | 2,224.12000        | 2.22412            | 2,061,600         | 16.65      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.52  | Call       |           |           | 9,365.60000        | 9.36560            | 9,738,700         | 16.65      | 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        |           |           | 5,355.85000        | 5.35585            | 5,058,910         | 15.34      | 0.00                | 0                | 78            |
| R2035                     | On | 04/11/2021 | Bond Future | 10.62  | Call       |           |           | 3,088.25000        | 3.08825            | 3,276,410         | 14.94      | 0.00                | 0                | 40            |
| R2035                     | On | 04/11/2021 | Bond Future | 13.82  | Call       |           |           | 14,343.82000       | 14.34382           | 14,804,130        | 16.65      | 0.00                | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 13.82  | Put        |           |           | 774.53000          | 0.77453            | 700,050           | 16.65      | 0.00                | 0                | 40            |
| R2035                     | On | 04/11/2021 | Bond Future | 11.08  | Call       |           |           | 4,343.74000        | 4.34374            | 4,581,590         | 15.34      | 0.00                | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 12.52  | Put        |           |           | 2,207.74000        | 2.20774            | 2,046,050         | 16.65      | 0.00                | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 11.75  | Put        |           |           | 3,580.16000        | 3.58016            | 3,351,780         | 15.96      | 0.00                | 0                | 78            |
| R2035                     | On | 04/11/2021 | Bond Future | 10.62  | Put        |           |           | 6,978.71000        | 6.97871            | 6,632,080         | 14.94      | 0.00                | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>15,77</b>  |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>276,474.99</b>   | <b>3</b>         | <b>112,15</b> |
| R2037                     | On | 04/02/2021 | Bond Future |        |            | 10.73681  | 83.29179  | 10.80513           | 82.84401           |                   | 17.53      | 1,082,793.27        | 13               | 131,66        |
| R2037                     | On | 06/05/2021 | Bond Future |        |            | 10.94955  | 84.13408  | 11.02060           | 83.68198           |                   | 18.50      | 0.00                | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future |        |            | 11.17092  | 80.78698  | 11.24495           | 80.33022           |                   | 18.45      | 0.00                | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future |        |            | 11.38766  | 81.64241  | 11.46467           | 81.18087           |                   | 16.56      | 0.00                | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,082,793.27</b> | <b>13</b>        | <b>131,66</b> |
| R2037                     | On | 04/02/2021 | Bond Future | 10.28  | Call       |           |           | 518.59000          | 0.51859            | 543,600           | 16.71      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.28  | Put        |           |           | 4,056.61000        | 4.05661            | 3,633,840         | 16.71      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.29  | Call       |           |           | 534.39000          | 0.53439            | 560,630           | 16.73      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.97  | Put        |           |           | 150.81000          | 0.15081            | 92,250            | 19.67      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.97  | Call       |           |           | 7,252.89000        | 7.25289            | 7,642,110         | 19.67      | 0.00                | 0                | 30            |
| R2037                     | On | 04/02/2021 | Bond Future | 11.90  | Call       |           |           | 6,885.48000        | 6.88548            | 7,264,950         | 19.67      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.90  | Put        |           |           | 183.26000          | 0.18326            | 114,950           | 19.67      | 0.00                | 0                | 24            |
| R2037                     | On | 04/02/2021 | Bond Future | 10.48  | Put        |           |           | 3,062.74000        | 3.06274            | 2,670,970         | 17.12      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 13.73  | Call       |           |           | 16,165.32000       | 16.16532           | 16,612,950        | 19.67      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 13.73  | Put        |           |           | 0.20000            | 0.00020            | 0,050             | 19.67      | 0.00                | 0                | 30            |
| R2037                     | On | 04/02/2021 | Bond Future | 10.85  | Call       |           |           | 1,956.84000        | 1.95684            | 2,100,680         | 17.69      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.85  | Put        |           |           | 1,664.73000        | 1.66473            | 1,360,790         | 17.69      | 0.00                | 0                | 7             |
| R2037                     | On | 04/02/2021 | Bond Future | 10.35  | Call       |           |           | 635.87000          | 0.63587            | 670,240           | 16.85      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.27  | Put        |           |           | 4,110.78000        | 4.11078            | 3,686,800         | 16.69      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.29  | Put        |           |           | 4,002.93000        | 4.00293            | 3,581,390         | 16.73      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.27  | Call       |           |           | 503.19000          | 0.50319            | 526,990           | 16.69      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.35  | Put        |           |           | 3,689.26000        | 3.68926            | 3,275,850         | 16.85      | 0.00                | 0                | 7             |
| R2037                     | On | 04/02/2021 | Bond Future | 9.65   | Put        |           |           | 8,142.41000        | 8.14241            | 7,691,420         | 16.14      | 0.00                | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 9.65   | Call       |           |           | 52.58000           | 0.05258            | 49,370            | 16.14      | 0.00                | 0                | 7             |
| R2037                     | On | 04/02/2021 | Bond Future | 10.48  | Call       |           |           | 898.59000          | 0.89859            | 954,600           | 17.12      | 0.00                | 0                | 24            |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42  | Call       |           |           | 9,203.48000        | 9.20348            | 9,537,540         | 20.33      | 0.00                | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42  | Put        |           |           | 1,021.88000        | 1.02188            | 903,840           | 20.33      | 0.00                | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43  | Call       |           |           | 9,245.97000        | 9.24597            | 9,580,960         | 20.33      | 0.00                | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43  | Put        |           |           | 1,010.54000        | 1.01054            | 893,430           | 20.33      | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 9.28853000         | 9.28853            | 9,624,430         | 20.33      | 0.00                | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 999.32000          | 0.99932            | 883,120           | 20.33      | 0.00                | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Put       |           | 2,347.06000        | 2.34706            | 2,183,430         | 20.02      | 0.00                | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Call      |           | 8,268.94000        | 8.26894            | 8,560,390         | 20.02      | 0.00                | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Put       |           | 2,383.88000        | 2.38388            | 2,218,570         | 20.02      | 0.00                | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Call      |           | 8,305.12000        | 8.30512            | 8,597,410         | 20.02      | 0.00                | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Put       |           | 2,365.41000        | 2.36541            | 2,200,940         | 20.02      | 0.00                | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Call      |           | 8,341.35000        | 8.34135            | 8,634,480         | 20.02      | 0.00                | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 9,687.68000        | 9.68768            | 10,010,090        | 17.80      | 0.00                | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 2,139.45000        | 2.13945            | 2,000,320         | 17.80      | 0.00                | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 9,616.47000        | 9.61647            | 9,937,480         | 17.80      | 0.00                | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 2,170.67000        | 2.17067            | 2,030,140         | 17.80      | 0.00                | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Call      |           | 9,652.05000        | 9.65205            | 9,973,760         | 17.80      | 0.00                | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Put       |           | 2,155.01000        | 2.15501            | 2,015,180         | 17.80      | 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>1,082,793.27</b> | <b>13</b>        | <b>132,96</b> |
| R2040                     | On | 04/02/2021 | Bond Future |            |           | 10.87038  | 85.32071           | 10.91330           | 85.02067          | 17.96      | 0.00                | 0                | 79,9          |
| R2040                     | On | 06/05/2021 | Bond Future |            |           | 11.07889  | 86.18352           | 11.12353           | 85.88069          | 18.78      | 0.00                | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future |            |           | 11.29580  | 82.60825           | 11.34232           | 82.30240          | 18.90      | 0.00                | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future |            |           | 11.50773  | 83.48295           | 11.55613           | 83.17399          | 16.87      | 0.00                | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>79,9</b>   |
| R2040                     | On | 04/02/2021 | Bond Future | 10.41      | Call      |           | 536.44000          | 0.53644            | 525,490           | 16.76      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.41      | Put       |           | 4,164.12000        | 4.16412            | 3,853,130         | 16.76      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.42      | Call      |           | 553.37000          | 0.55337            | 542,870           | 16.78      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.24      | Put       |           | 5,211.75000        | 5.21175            | 4,896,960         | 16.43      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.24      | Call      |           | 302.95000          | 0.30295            | 288,200           | 16.43      | 0.00                | 0                | 50            |
| R2040                     | On | 04/02/2021 | Bond Future | 11.57      | Call      |           | 4,889.70000        | 4.88970            | 5,066,720         | 19.20      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.07      | Put       |           | 6,384.63000        | 6.38463            | 6,070,640         | 16.34      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.07      | Call      |           | 165.24000          | 0.16524            | 151,290           | 16.34      | 0.00                | 0                | 80            |
| R2040                     | On | 04/02/2021 | Bond Future | 11.74      | Call      |           | 5,812.42000        | 5.81242            | 6,016,590         | 19.65      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.40      | Put       |           | 4,222.19000        | 4.22219            | 3,910,780         | 16.74      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 9.49       | Put       |           | 10,936.45000       | 10.93645           | 10,633,230        | 16.31      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 9.49       | Call      |           | 12.66000           | 0.01266            | 9,480             | 16.31      | 0.00                | 0                | 50            |
| R2040                     | On | 04/02/2021 | Bond Future | 10.42      | Put       |           | 4,106.59000        | 4.10659            | 3,796,050         | 16.78      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 10.40      | Call      |           | 519.95000          | 0.51995            | 508,580           | 16.74      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 11.74      | Put       |           | 349.30000          | 0.34930            | 253,430           | 19.65      | 0.00                | 0                | 80            |
| R2040                     | On | 04/02/2021 | Bond Future | 11.57      | Put       |           | 502.69000          | 0.50269            | 379,670           | 19.20      | 0.00                | 0                | 50            |
| R2040                     | On | 04/02/2021 | Bond Future | 9.57       | Put       |           | 10,271.70000       | 10.27170           | 9,967,400         | 16.31      | 0.00                | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future | 9.57       | Call      |           | 19.00000           | 0.01900            | 14,740            | 16.31      | 0.00                | 0                | 80            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Interr   |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 1,164.52000        | 1.16452            | 1,063,770         | 20.77      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 9,345.98000        | 9.34598            | 9,548,790         | 20.77      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 1,151.68000        | 1.15168            | 1,051,660         | 20.77      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Call      |           | 9,257.24000        | 9.25724            | 9,458,580         | 20.77      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 11.58      | Put       |           | 2,497.31000        | 2.49731            | 2,333,960         | 19.28      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 11.58      | Call      |           | 5,495.74000        | 5.49574            | 5,635,220         | 19.28      | 0.00                | 0                | 30           |
| R2040                     | On | 06/05/2021 | Bond Future | 13.38      | Call      |           | 13,642.09000       | 13.64209           | 13,900,100        | 20.77      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Put       |           | 1,177.48000        | 1.17748            | 1,075,990         | 20.77      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 13.38      | Put       |           | 372.47000          | 0.37247            | 327,650           | 20.77      | 0.00                | 0                | 30           |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 9,301.58000        | 9.30158            | 9,503,660         | 20.77      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 10.83      | Put       |           | 4,793.13000        | 4.79313            | 4,565,700         | 18.14      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 10.83      | Call      |           | 2,769.28000        | 2.76928            | 2,844,680         | 18.14      | 0.00                | 0                | 30           |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Call      |           | 9,201.54000        | 9.20154            | 9,389,360         | 20.56      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Put       |           | 2,256.38000        | 2.25638            | 2,138,350         | 20.56      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Call      |           | 9,240.37000        | 9.24037            | 9,428,780         | 20.56      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Put       |           | 2,238.45000        | 2.23845            | 2,121,010         | 20.56      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Call      |           | 9,162.76000        | 9.16276            | 9,349,980         | 20.56      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05      | Call      |           | 3,866.92000        | 3.86692            | 3,966,500         | 18.68      | 0.00                | 0                | 90           |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Put       |           | 4,189.59000        | 4.18959            | 4,016,290         | 19.26      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Call      |           | 5,533.06000        | 5.53306            | 5,665,610         | 19.26      | 0.00                | 0                | 90           |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Call      |           | 18,694.22000       | 18.69422           | 18,974,900        | 20.56      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Put       |           | 2,274.43000        | 2.27443            | 2,155,800         | 20.56      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Put       |           | 267.25000          | 0.26725            | 242,080           | 20.56      | 0.00                | 0                | 90           |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05      | Put       |           | 5,819.47000        | 5.81947            | 5,613,200         | 18.68      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 10,103.20000       | 10.10320           | 10,308,390        | 18.13      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 2,229.22000        | 2.22922            | 2,125,450         | 18.13      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 10,140.73000       | 10.14073           | 10,346,420        | 18.13      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 2,212.91000        | 2.21291            | 2,109,640         | 18.13      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 10,065.70000       | 10.06570           | 10,270,390        | 18.13      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 2,245.63000        | 2.24563            | 2,141,360         | 18.13      | 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>0.00</b>         | <b>0</b>         | <b>87,4</b>  |
| R2044                     | On | 04/02/2021 | Bond Future |            |           | 10.92748  | 82.01461           | 10.97032           | 81.71272          | 18.88      | 6,315,124.97        | 77               | 51,76        |
| R2044                     | On | 06/05/2021 | Bond Future |            |           | 11.12778  | 82.84395           | 11.17234           | 82.53932          | 19.71      | 0.00                | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future |            |           | 11.33595  | 79.35777           | 11.38240           | 79.05011          | 19.84      | 0.00                | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future |            |           | 11.53900  | 80.19813           | 11.58736           | 79.88722          | 17.69      | 0.00                | 0                |              |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>6,315,124.97</b> | <b>77</b>        | <b>51,76</b> |
| R2044                     | On | 04/02/2021 | Bond Future | 10.84      | Call      |           | 1,461.49000        | 1.46149            | 1,485,990         | 18.60      | 0.00                | 0                |              |
| R2044                     | On | 04/02/2021 | Bond Future | 10.84      | Put       |           | 2,385.74000        | 2.38574            | 2,108,350         | 18.60      | 0.00                | 0                | 26           |

| 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 | 10.29  | Call       |           |           | 302.96000          | 0.30296            | 287,610           | 17.34      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.29  | Put        |           |           | 5,329.14000        | 5.32914            | 5,011,900         | 17.34      | 0.00  | 0                | 26         |
| R2044            | On | 04/02/2021 | Bond Future | 9.66   | Put        |           |           | 10,179.80000       | 10.17980           | 9,873,180         | 17.12      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.04  | Call       |           |           | 118.18000          | 0.11818            | 105,600           | 17.14      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.36  | Call       |           |           | 388.51000          | 0.38851            | 373,750           | 17.49      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.36  | Put        |           |           | 4,873.88000        | 4.87388            | 4,557,230         | 17.49      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 9.66   | Call       |           |           | 21.80000           | 0.02180            | 17,070            | 17.12      | 0.00  | 0                | 26         |
| R2044            | On | 04/02/2021 | Bond Future | 10.37  | Call       |           |           | 402.02000          | 0.40202            | 387,430           | 17.52      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.37  | Put        |           |           | 4,810.59000        | 4.81059            | 4,494,110         | 17.52      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.35  | Call       |           |           | 375.33000          | 0.37533            | 360,420           | 17.47      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.35  | Put        |           |           | 4,937.61000        | 4.93761            | 4,620,810         | 17.47      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.04  | Put        |           |           | 7,122.69000        | 7.12269            | 6,808,220         | 17.14      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.50  | Call       |           |           | 9,406.96000        | 9.40696            | 9,611,150         | 21.81      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.44  | Call       |           |           | 9,144.57000        | 9.14457            | 9,344,360         | 21.81      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.40  | Put        |           |           | 3,102.42000        | 3.10242            | 2,918,250         | 19.93      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 11.79  | Call       |           |           | 6,241.82000        | 6.24182            | 6,394,580         | 20.69      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.79  | Put        |           |           | 2,213.17000        | 2.21317            | 2,061,300         | 20.69      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 11.35  | Put        |           |           | 3,243.20000        | 3.24320            | 3,054,660         | 19.85      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.35  | Call       |           |           | 4,438.54000        | 4.43854            | 4,554,630         | 19.85      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 12.45  | Put        |           |           | 1,224.69000        | 1.22469            | 1,120,590         | 21.81      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.50  | Put        |           |           | 1,159.76000        | 1.15976            | 1,059,320         | 21.81      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 11.90  | Call       |           |           | 6,728.23000        | 6.72823            | 6,889,340         | 20.94      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.90  | Put        |           |           | 2,018.36000        | 2.01836            | 1,874,840         | 20.94      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.43  | Call       |           |           | 9,100.99000        | 9.10099            | 9,300,040         | 21.81      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.43  | Put        |           |           | 1,251.51000        | 1.25151            | 1,145,930         | 21.81      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.10  | Put        |           |           | 4,033.65000        | 4.03365            | 3,823,380         | 19.49      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 10.70  | Put        |           |           | 5,603.39000        | 5.60339            | 5,360,500         | 18.77      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 10.70  | Call       |           |           | 2,272.14000        | 2.27214            | 2,333,880         | 18.77      | 0.00  | 0                | 3,10       |
| R2044            | On | 06/05/2021 | Bond Future | 11.40  | Call       |           |           | 4,628.72000        | 4.62872            | 4,749,180         | 19.93      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.44  | Put        |           |           | 1,238.04000        | 1.23804            | 1,133,200         | 21.81      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 12.45  | Call       |           |           | 9,188.19000        | 9.18819            | 9,388,720         | 21.81      | 0.00  | 0                |            |
| R2044            | On | 06/05/2021 | Bond Future | 11.10  | Call       |           |           | 3,538.12000        | 3.53812            | 3,632,480         | 19.49      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.61  | Call       |           |           | 9,573.83000        | 9.57383            | 9,767,890         | 21.59      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.61  | Put        |           |           | 2,128.49000        | 2.12849            | 2,014,890         | 21.59      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.59  | Call       |           |           | 9,496.51000        | 9.49651            | 9,689,410         | 21.59      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.59  | Put        |           |           | 2,162.63000        | 2.16263            | 2,047,870         | 21.59      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.60  | Call       |           |           | 9,535.15000        | 9.53515            | 9,728,630         | 21.59      | 0.00  | 0                |            |
| R2044            | On | 05/08/2021 | Bond Future | 12.60  | Put        |           |           | 2,145.50000        | 2.14550            | 2,031,320         | 21.59      | 0.00  | 0                |            |
| R2044            | On | 04/11/2021 | Bond Future | 12.90  | Put        |           |           | 2,304.65000        | 2.30465            | 2,198,660         | 19.00      | 0.00  | 0                |            |
| R2044            | On | 04/11/2021 | Bond Future | 12.91  | Call       |           |           | 10,032.73000       | 10.03273           | 10,238,150        | 19.00      | 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  | Put        |           |           | 2,288.05000        | 2.28805            | 2,182,560         | 19.00      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89  | Call       |           |           | 9,959.00000        | 9.95900            | 10,163,410        | 19.00      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89  | Put        |           |           | 2,321.35000        | 2.32135            | 2,214,850         | 19.00      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90  | Call       |           |           | 9,995.85000        | 9.99585            | 10,200,770        | 19.00      | 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>6,315,124.97</b> | <b>77</b>        | <b>71,16</b>  |
| R2048                     | On | 04/02/2021 | Bond Future |        |            | 10.83092  | 85.79958  | 10.87371           | 85.48766           |                   | 18.23      | 0.00                | 0                | 116,10        |
| R2048                     | On | 06/05/2021 | Bond Future |        |            | 11.01854  | 82.25725  | 11.06304           | 81.94247           |                   | 19.97      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future |        |            | 11.21138  | 83.14556  | 11.25774           | 82.82761           |                   | 19.13      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future |        |            | 11.40909  | 79.61495  | 11.45740           | 79.29367           |                   | 17.94      | 0.00                | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>116,10</b> |
| R2048                     | On | 04/02/2021 | Bond Future | 10.47  | Call       |           |           | 703.52000          | 0.70352            | 699,420           | 17.06      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.47  | Put        |           |           | 3,732.13000        | 3.73213            | 3,416,110         | 17.06      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.48  | Call       |           |           | 724.73000          | 0.72473            | 721,400           | 17.09      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.46  | Put        |           |           | 3,788.77000        | 3.78877            | 3,472,010         | 17.04      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.80  | Put        |           |           | 2,174.43000        | 2.17443            | 1,900,400         | 17.87      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.80  | Call       |           |           | 1,635.80000        | 1.63580            | 1,673,690         | 17.87      | 0.00                | 0                | 2,14          |
| R2048                     | On | 04/02/2021 | Bond Future | 9.80   | Put        |           |           | 8,564.28000        | 8.56428            | 8,244,020         | 16.43      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 9.80   | Call       |           |           | 55.17000           | 0.05517            | 46,830            | 16.43      | 0.00                | 0                | 2,14          |
| R2048                     | On | 04/02/2021 | Bond Future | 10.48  | Put        |           |           | 3,675.95000        | 3.67595            | 3,360,700         | 17.09      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 11.50  | Put        |           |           | 530.57000          | 0.53057            | 401,330           | 19.35      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 11.50  | Call       |           |           | 4,865.80000        | 4.86580            | 5,048,480         | 19.35      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.75  | Put        |           |           | 2,375.74000        | 2.37574            | 2,093,140         | 17.78      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.75  | Call       |           |           | 1,468.16000        | 1.46816            | 1,497,480         | 17.78      | 0.00                | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.46  | Call       |           |           | 682.64000          | 0.68264            | 677,800           | 17.04      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35  | Call       |           |           | 9,425.84000        | 9.42584            | 9,637,010         | 22.18      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35  | Put        |           |           | 1,188.24000        | 1.18824            | 1,084,630         | 22.18      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36  | Call       |           |           | 9,470.71000        | 9.47071            | 9,682,640         | 22.18      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36  | Put        |           |           | 1,175.11000        | 1.17511            | 1,072,260         | 22.18      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34  | Call       |           |           | 9,381.01000        | 9.38101            | 9,591,420         | 22.18      | 0.00                | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34  | Put        |           |           | 1,201.50000        | 1.20150            | 1,097,130         | 22.18      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50  | Put        |           |           | 2,096.78000        | 2.09678            | 1,981,990         | 20.84      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51  | Call       |           |           | 9,878.73000        | 9.87873            | 10,082,490        | 20.84      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51  | Put        |           |           | 2,079.92000        | 2.07992            | 1,965,730         | 20.84      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52  | Call       |           |           | 9,918.64000        | 9.91864            | 10,122,980        | 20.84      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52  | Put        |           |           | 2,063.19000        | 2.06319            | 1,949,580         | 20.84      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50  | Call       |           |           | 9,838.86000        | 9.83886            | 10,042,020        | 20.84      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84  | Call       |           |           | 10,431.90000       | 10.43190           | 10,649,850        | 19.26      | 0.00                | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84  | Put        |           |           | 2,150.51000        | 2.15051            | 2,047,180         | 19.26      | 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 | Op Intere     |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048                     | On | 04/11/2021 | Bond Future | 12.85  | Call       |           |           | 10,469.96000       | 10.46996           | 10,688,430        | 19.26      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85  | Put        |           |           | 2,134.54000        | 2.13454            | 2,031,730         | 19.26      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83  | Call       |           |           | 10,393.87000       | 10.39387           | 10,611,310        | 19.26      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83  | Put        |           |           | 2,166.59000        | 2.16659            | 2,062,750         | 19.26      | 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>0.00</b>          | <b>0</b>         | <b>120,38</b> |
| R209                      | On | 04/02/2021 | Bond Future |        |            | 10.31308  | 71.45106  | 10.38103           | 71.05633           |                   | 18.09      | 0.00                 | 0                | 26,10         |
| R209                      | On | 06/05/2021 | Bond Future |        |            | 10.49944  | 69.03424  | 10.56987           | 68.63566           |                   | 20.21      | 53,846,707.20        | 780              | 5,50          |
| R209                      | On | 05/08/2021 | Bond Future |        |            | 10.68750  | 69.77995  | 10.76053           | 69.37724           |                   | 18.96      | 0.00                 | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future |        |            | 10.88070  | 67.37890  | 10.95644           | 66.97202           |                   | 18.00      | 0.00                 | 0                | 1,00          |
| <b>Total R209 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>53,846,707.20</b> | <b>780</b>       | <b>32,60</b>  |
| R209                      | On | 04/02/2021 | Bond Future | 10.11  | Call       |           |           | 888.29000          | 0.88829            | 947,180           | 17.55      | 0.00                 | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.11  | Put        |           |           | 2,482.29000        | 2.48229            | 2,146,450         | 17.55      | 0.00                 | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.12  | Call       |           |           | 909.59000          | 0.90959            | 970,310           | 17.56      | 0.00                 | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.12  | Put        |           |           | 2,443.84000        | 2.44384            | 2,109,830         | 17.56      | 0.00                 | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.10  | Call       |           |           | 867.32000          | 0.86732            | 924,390           | 17.53      | 0.00                 | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.10  | Put        |           |           | 2,521.14000        | 2.52114            | 2,183,480         | 17.53      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 11.60  | Put        |           |           | 1,338.66000        | 1.33866            | 1,202,990         | 22.00      | 0.00                 | 0                | 3,70          |
| R209                      | On | 06/05/2021 | Bond Future | 10.25  | Put        |           |           | 4,253.05000        | 4.25305            | 3,979,960         | 19.96      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.25  | Put        |           |           | 646.49000          | 0.64649            | 564,910           | 22.00      | 0.00                 | 0                | 9,10          |
| R209                      | On | 06/05/2021 | Bond Future | 12.23  | Call       |           |           | 9,158.58000        | 9.15858            | 9,474,150         | 22.00      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 11.00  | Put        |           |           | 2,258.74000        | 2.25874            | 2,066,850         | 20.93      | 0.00                 | 0                | 3,50          |
| R209                      | On | 06/05/2021 | Bond Future | 10.00  | Put        |           |           | 5,167.99000        | 5.16799            | 4,869,100         | 19.67      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 10.00  | Call       |           |           | 1,844.69000        | 1.84469            | 1,944,380         | 19.67      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 11.60  | Call       |           |           | 6,803.91000        | 6.80391            | 7,066,820         | 22.00      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.22  | Call       |           |           | 9,120.06000        | 9.12006            | 9,434,910         | 22.00      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.22  | Put        |           |           | 669.90000          | 0.66990            | 586,170           | 22.00      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 10.25  | Call       |           |           | 2,415.61000        | 2.41561            | 2,541,100         | 19.96      | 4,955,145.00         | 1,950            | 5,30          |
| R209                      | On | 06/05/2021 | Bond Future | 11.25  | Call       |           |           | 5,513.07000        | 5.51307            | 5,744,200         | 21.45      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 11.25  | Put        |           |           | 1,830.76000        | 1.83076            | 1,663,310         | 21.45      | 0.00                 | 0                | 9,10          |
| R209                      | On | 06/05/2021 | Bond Future | 12.25  | Call       |           |           | 9,235.70000        | 9.23570            | 9,552,700         | 22.00      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 9.75   | Put        |           |           | 6,216.96000        | 6.21696            | 5,894,540         | 19.38      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 9.75   | Call       |           |           | 1,362.47000        | 1.36247            | 1,438,630         | 19.38      | 5,610,657.00         | 3,900            | 8,20          |
| R209                      | On | 06/05/2021 | Bond Future | 11.00  | Call       |           |           | 4,621.83000        | 4.62183            | 4,828,520         | 20.93      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.23  | Put        |           |           | 662.02000          | 0.66202            | 579,010           | 22.00      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.24  | Call       |           |           | 9,197.14000        | 9.19714            | 9,513,420         | 22.00      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 12.24  | Put        |           |           | 654.22000          | 0.65422            | 571,920           | 22.00      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 10.60  | Call       |           |           | 3,348.86000        | 3.34886            | 3,512,570         | 20.32      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future | 10.60  | Put        |           |           | 3,179.37000        | 3.17937            | 2,944,500         | 20.32      | 0.00                 | 0                | 6,20          |



| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R209                     | On | 05/08/2021 | Bond Future | 11.81      | Put       |           | 2,030.99000        | 2.03099            | 1,888,840         | 20.50      | 0.00                 | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.79      | Call      |           | 7,389.89000        | 7.38989            | 7,648,970         | 20.50      | 0.00                 | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.79      | Put       |           | 2,063.41000        | 2.06341            | 1,919,780         | 20.50      | 0.00                 | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.80      | Call      |           | 7,422.32000        | 7.42232            | 7,682,140         | 20.50      | 0.00                 | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.80      | Put       |           | 2,047.15000        | 2.04715            | 1,904,260         | 20.50      | 0.00                 | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.81      | Call      |           | 7,454.79000        | 7.45479            | 7,715,350         | 20.50      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.18      | Put       |           | 2,114.87000        | 2.11487            | 1,984,040         | 19.37      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19      | Call      |           | 8,251.92000        | 8.25192            | 8,528,600         | 19.37      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19      | Put       |           | 2,099.71000        | 2.09971            | 1,969,510         | 19.37      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.17      | Call      |           | 8,189.32000        | 8.18932            | 8,464,730         | 19.37      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 9.50       | Put       |           | 9,892.05000        | 9.89205            | 9,565,410         | 16.92      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 9.50       | Call      |           | 1,402.66000        | 1.40266            | 1,482,900         | 16.92      | 0.00                 | 0                | 2,00         |
| R209                     | On | 04/11/2021 | Bond Future | 12.00      | Call      |           | 7,663.45000        | 7.66345            | 7,927,770         | 19.37      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.17      | Put       |           | 2,130.12000        | 2.13012            | 1,998,650         | 19.37      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.00      | Put       |           | 2,403.37000        | 2.40337            | 2,260,810         | 19.37      | 0.00                 | 0                | 2,00         |
| R209                     | On | 04/11/2021 | Bond Future | 12.18      | Call      |           | 8,220.60000        | 8.22060            | 8,496,650         | 19.37      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.50      | Call      |           | 3,228.53000        | 3.22853            | 3,383,040         | 17.49      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.50      | Put       |           | 5,735.51000        | 5.73551            | 5,483,140         | 17.49      | 0.00                 | 0                | 2,00         |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>10,565,802.00</b> | <b>5,850</b>     | <b>51,32</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>64,412,509.20</b> | <b>6,630</b>     | <b>83,92</b> |
| R210                     | On | 04/02/2021 | Bond Future |            |           | 193.02781 | 193.02781          | 192.76431          | 192.76431         |            | 0.00                 | 0                | 1,2          |
| R210                     | On | 06/05/2021 | Bond Future |            |           | 192.31091 | 192.31091          | 192.04534          | 192.04534         |            | 0.00                 | 0                |              |
| R210                     | On | 05/08/2021 | Bond Future |            |           | 194.43398 | 194.43398          | 194.16601          | 194.16601         |            | 0.00                 | 0                |              |
| R210                     | On | 04/11/2021 | Bond Future |            |           | 193.79460 | 193.79460          | 193.52382          | 193.52382         |            | 0.00                 | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,21</b>  |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,21</b>  |
| R212                     | On | 04/02/2021 | Bond Future |            |           | 169.94106 | 169.94106          | 169.94009          | 169.94009         |            | 0.00                 | 0                | 5,7          |
| R212                     | On | 06/05/2021 | Bond Future |            |           | 171.70115 | 171.70115          | 171.70067          | 171.70067         |            | 0.00                 | 0                |              |
| R212                     | On | 05/08/2021 | Bond Future |            |           | 171.26208 | 171.26208          | 171.26203          | 171.26203         |            | 0.00                 | 0                |              |
| R212                     | On | 04/11/2021 | Bond Future |            |           | 173.11450 | 173.11450          | 173.11458          | 173.11458         |            | 0.00                 | 0                |              |
| <b>Total R212 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>5,7</b>   |
| <b>Total For R212</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>5,7</b>   |
| R213                     | On | 04/02/2021 | Bond Future |            |           | 9.15990   | 89.12893           | 9.24325            | 88.64114          | 12.99      | 0.00                 | 0                | 8,8          |
| R213                     | On | 06/05/2021 | Bond Future |            |           | 9.34562   | 86.50217           | 9.43229            | 86.00970          | 14.45      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future |            |           | 9.53635   | 87.43616           | 9.62661            | 86.93863          | 13.55      | 0.00                 | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future |            |           | 9.73604   | 84.83298           | 9.83007            | 84.33023          | 12.81      | 0.00                 | 0                |              |
| <b>Total R213 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,8</b>   |
| R213                     | On | 04/02/2021 | Bond Future | 9.40       | Call      |           | 1,932.05000        | 1.93205            | 2,162,820         | 13.15      | 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 Interr    |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213                     | On | 04/02/2021 | Bond Future | 9.40       | Put       |           | 1,024.41000        | 1.02441            | 767,390           | 13.15      | 0.00        | 0                |               |
| R213                     | On | 04/02/2021 | Bond Future | 9.41       | Call      |           | 1,967.40000        | 1.96740            | 2,201,540         | 13.16      | 0.00        | 0                |               |
| R213                     | On | 04/02/2021 | Bond Future | 9.41       | Put       |           | 1,002.29000        | 1.00229            | 748,640           | 13.16      | 0.00        | 0                |               |
| R213                     | On | 04/02/2021 | Bond Future | 9.39       | Call      |           | 1,897.02000        | 1.89702            | 2,124,410         | 13.14      | 0.00        | 0                |               |
| R213                     | On | 04/02/2021 | Bond Future | 9.39       | Put       |           | 1,046.91000        | 1.04691            | 786,510           | 13.14      | 0.00        | 0                |               |
| R213                     | On | 06/05/2021 | Bond Future | 11.91      | Put       |           | 128.31000          | 0.12831            | 101,040           | 15.73      | 0.00        | 0                |               |
| R213                     | On | 06/05/2021 | Bond Future | 11.89      | Call      |           | 12,670.32000       | 12.67032           | 13,134,750        | 15.73      | 0.00        | 0                |               |
| R213                     | On | 06/05/2021 | Bond Future | 11.89      | Put       |           | 132.70000          | 0.13270            | 104,660           | 15.73      | 0.00        | 0                |               |
| R213                     | On | 06/05/2021 | Bond Future | 11.90      | Call      |           | 12,713.93000       | 12.71393           | 13,178,740        | 15.73      | 0.00        | 0                |               |
| R213                     | On | 06/05/2021 | Bond Future | 11.90      | Put       |           | 130.49000          | 0.13049            | 102,830           | 15.73      | 0.00        | 0                |               |
| R213                     | On | 06/05/2021 | Bond Future | 11.91      | Call      |           | 12,757.53000       | 12.75753           | 13,222,730        | 15.73      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.14      | Put       |           | 2,435.28000        | 2.43528            | 2,228,670         | 13.88      | 0.00        | 0                | 20            |
| R213                     | On | 05/08/2021 | Bond Future | 9.34       | Put       |           | 4,433.78000        | 4.43378            | 4,132,560         | 13.28      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 9.34       | Call      |           | 2,840.65000        | 2.84065            | 3,036,960         | 13.28      | 0.00        | 0                | 20            |
| R213                     | On | 05/08/2021 | Bond Future | 10.86      | Put       |           | 1,394.50000        | 1.39450            | 1,256,840         | 14.65      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.84      | Call      |           | 7,753.17000        | 7.75317            | 8,111,190         | 14.65      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.84      | Put       |           | 1,421.06000        | 1.42106            | 1,281,550         | 14.65      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.78      | Call      |           | 7,537.14000        | 7.53714            | 7,889,530         | 14.65      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.78      | Put       |           | 1,503.15000        | 1.50315            | 1,358,010         | 14.65      | 0.00        | 0                | 20            |
| R213                     | On | 05/08/2021 | Bond Future | 10.14      | Call      |           | 5,193.83000        | 5.19383            | 5,484,750         | 13.88      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.85      | Call      |           | 7,789.38000        | 7.78938            | 8,148,330         | 14.65      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.85      | Put       |           | 1,407.73000        | 1.40773            | 1,269,150         | 14.65      | 0.00        | 0                |               |
| R213                     | On | 05/08/2021 | Bond Future | 10.86      | Call      |           | 7,825.65000        | 7.82565            | 8,185,520         | 14.65      | 0.00        | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.10      | Put       |           | 1,657.92000        | 1.65792            | 1,516,940         | 13.78      | 0.00        | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.11      | Call      |           | 8,112.76000        | 8.11276            | 8,475,360         | 13.78      | 0.00        | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.11      | Put       |           | 1,644.20000        | 1.64420            | 1,504,050         | 13.78      | 0.00        | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.09      | Call      |           | 8,044.36000        | 8.04436            | 8,405,290         | 13.78      | 0.00        | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.09      | Put       |           | 1,671.73000        | 1.67173            | 1,529,910         | 13.78      | 0.00        | 0                |               |
| R213                     | On | 04/11/2021 | Bond Future | 11.10      | Call      |           | 8,078.53000        | 8.07853            | 8,440,300         | 13.78      | 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>9,450</b>  |
| R214                     | On | 04/02/2021 | Bond Future |            |           | 10.71921  | 68.38940           | 10.75682           | 68.16870          | 19.68      | 0.00        | 0                | 15,320        |
| R214                     | On | 06/05/2021 | Bond Future |            |           | 10.90228  | 65.80500           | 10.94127           | 65.58224          | 22.04      | 0.00        | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future |            |           | 11.08980  | 66.51559           | 11.13027           | 66.29062          | 20.64      | 0.00        | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future |            |           | 11.28193  | 63.94307           | 11.32394           | 63.71580          | 19.62      | 0.00        | 0                |               |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,320</b> |
| R214                     | On | 04/02/2021 | Bond Future | 10.32      | Call      |           | 640.30000          | 0.64030            | 621,790           | 19.01      | 0.00        | 0                |               |
| R214                     | On | 04/02/2021 | Bond Future | 10.32      | Put       |           | 3,278.36000        | 3.27836            | 3,039,150         | 19.01      | 0.00        | 0                |               |
| R214                     | On | 04/02/2021 | Bond Future | 10.33      | Call      |           | 657.28000          | 0.65728            | 639,110           | 19.02      | 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      |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214                      | On | 04/02/2021 | Bond Future        | 10.33      | Put       |           | 3,233.07000        | 3.23307            | 2,994,200         | 19.02      | 0.00                  | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.31      | Call      |           | 623.62000          | 0.62362            | 604,780           | 18.99      | 0.00                  | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.31      | Put       |           | 3,324.03000        | 3.32403            | 3,084,490         | 18.99      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.25      | Call      |           | 7,909.10000        | 7.90910            | 8,048,180         | 24.01      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.25      | Put       |           | 1,092.67000        | 1.09267            | 1,008,990         | 24.01      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.26      | Call      |           | 7,945.26000        | 7.94526            | 8,084,900         | 24.01      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.26      | Put       |           | 1,081.32000        | 1.08132            | 998,200           | 24.01      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.27      | Call      |           | 7,981.46000        | 7.98146            | 8,121,660         | 24.01      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.27      | Put       |           | 1,070.08000        | 1.07008            | 987,520           | 24.01      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.03      | Put       |           | 2,349.57000        | 2.34957            | 2,246,720         | 21.86      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.01      | Call      |           | 6,969.86000        | 6.96986            | 7,091,200         | 21.82      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.01      | Put       |           | 2,377.81000        | 2.37781            | 2,274,180         | 21.82      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.02      | Call      |           | 7,004.78000        | 7.00478            | 7,126,500         | 21.84      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.02      | Put       |           | 2,363.65000        | 2.36365            | 2,260,400         | 21.84      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.03      | Call      |           | 7,039.72000        | 7.03972            | 7,161,840         | 21.86      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.48      | Call      |           | 8,135.68000        | 8.13568            | 8,273,450         | 21.12      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.48      | Put       |           | 2,365.12000        | 2.36512            | 2,275,620         | 21.12      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.46      | Call      |           | 8,075.53000        | 8.07553            | 8,212,540         | 21.12      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.46      | Put       |           | 2,397.36000        | 2.39736            | 2,307,100         | 21.12      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.47      | Call      |           | 8,105.59000        | 8.10559            | 8,242,980         | 21.12      | 0.00                  | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.47      | Put       |           | 2,381.19000        | 2.38119            | 2,291,310         | 21.12      | 0.00                  | 0                |                 |
| <b>Total R214 Option</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For R214</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>15,32</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>133,080,635.83</b> | <b>7,273</b>     | <b>1,094,34</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>         |                 |

| 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 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                |            |
| <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>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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>         |            |
| <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                |            |

| 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 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>         |            |
| 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>         |            |

| 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 Price Contribution</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| GOVI                                | On | 04/02/2021 | GOVI         |        |            | 756.42300 | 756.42300 | 752.73700          | 752.73700          |                   |            | 0.00        | 0                | 96         |
| GOVI                                | On | 06/05/2021 | GOVI         |        |            | 764.06500 | 764.06500 | 760.35100          | 760.35100          |                   |            | 0.00        | 0                |            |
| GOVI                                | On | 05/08/2021 | GOVI         |        |            | 772.22100 | 772.22100 | 768.47500          | 768.47500          |                   |            | 0.00        | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI         |        |            | 780.47700 | 780.47700 | 776.69300          | 776.69300          |                   |            | 0.00        | 0                |            |
| <b>Total GOVI Future</b>            |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>96</b>  |
| GOVI                                | On | 04/02/2021 | GOVI         | 750.95 | Call       |           |           | 17,870.00000       | 1.78700            | 54,730,000        |            | 0.00        | 0                |            |
| GOVI                                | On | 04/02/2021 | GOVI         | 750.95 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                                | On | 04/02/2021 | GOVI         | 750.96 | Call       |           |           | 17,770.00000       | 1.77700            | 54,630,000        |            | 0.00        | 0                |            |
| GOVI                                | On | 04/02/2021 | GOVI         | 750.96 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                                | On | 04/02/2021 | GOVI         | 750.94 | Call       |           |           | 17,970.00000       | 1.79700            | 54,830,000        |            | 0.00        | 0                |            |
| GOVI                                | On | 04/02/2021 | GOVI         | 750.94 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                                | On | 06/05/2021 | GOVI         | 678.67 | Call       |           |           | 816,810.00000      | 81.68100           | 853,950,000       |            | 0.00        | 0                |            |
| 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       |           |           | 816,710.00000      | 81.67100           | 853,850,000       |            | 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       |           |           | 816,610.00000      | 81.66100           | 853,750,000       |            | 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       |           |           | 493,450.00000      | 49.34500           | 530,910,000       |            | 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       |           |           | 493,350.00000      | 49.33500           | 530,810,000       |            | 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       |           |           | 493,250.00000      | 49.32500           | 530,710,000       |            | 0.00        | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI         | 728.41 | Call       |           |           | 482,830.00000      | 48.28300           | 520,670,000       |            | 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       |           |           | 482,730.00000      | 48.27300           | 520,570,000       |            | 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       |           |           | 482,930.00000      | 48.29300           | 520,770,000       |            | 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>0.00</b> | <b>0</b>         | <b>96</b>  |
| <b>Total for GOVI</b>               |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>96</b>  |
| AL37                                | On | 04/02/2021 | Index Future |        |            | 794.34800 | 794.34800 | 790.53600          | 790.53600          |                   |            | 0.00        | 0                |            |
| AL37                                | On | 06/05/2021 | Index Future |        |            | 802.37400 | 802.37400 | 798.53200          | 798.53200          |                   |            | 0.00        | 0                |            |
| AL37                                | On | 05/08/2021 | Index Future |        |            | 810.93900 | 810.93900 | 807.06400          | 807.06400          |                   |            | 0.00        | 0                |            |
| AL37                                | On | 04/11/2021 | Index Future |        |            | 819.60800 | 819.60800 | 815.69400          | 815.69400          |                   |            | 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>         |            |

| Contract Details                    |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| AL7T                                | On | 04/02/2021 | Index Future       |        |            | 875.81200 | 875.81200 | 870.67000          | 870.67000          |                   |            | 0.00        | 0                |              |
| AL7T                                | On | 06/05/2021 | Index Future       |        |            | 884.66000 | 884.66000 | 879.47700          | 879.47700          |                   |            | 0.00        | 0                |              |
| AL7T                                | On | 05/08/2021 | Index Future       |        |            | 894.10400 | 894.10400 | 888.87400          | 888.87400          |                   |            | 0.00        | 0                |              |
| AL7T                                | On | 04/11/2021 | Index Future       |        |            | 903.66200 | 903.66200 | 898.37900          | 898.37900          |                   |            | 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       |        |            | 765.46000 | 765.46000 | 761.77200          | 761.77200          |                   |            | 0.00        | 0                | 23           |
| ALBI                                | On | 06/05/2021 | Index Future       |        |            | 773.19300 | 773.19300 | 769.47600          | 769.47600          |                   |            | 0.00        | 0                |              |
| ALBI                                | On | 05/08/2021 | Index Future       |        |            | 781.44700 | 781.44700 | 777.69800          | 777.69800          |                   |            | 0.00        | 0                |              |
| ALBI                                | On | 04/11/2021 | Index Future       |        |            | 789.80100 | 789.80100 | 786.01400          | 786.01400          |                   |            | 0.00        | 0                |              |
| <b>Total ALBI Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23</b>    |
| <b>Total For ALBI</b>               |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23</b>    |
| IGOV                                | On | 04/02/2021 | Index Future       |        |            | 269.14400 | 269.14400 | 269.06400          | 269.06400          |                   |            | 0.00        | 0                | 1,08         |
| IGOV                                | On | 06/05/2021 | Index Future       |        |            | 271.92900 | 271.92900 | 271.85200          | 271.85200          |                   |            | 0.00        | 0                |              |
| IGOV                                | On | 05/08/2021 | Index Future       |        |            | 274.89800 | 274.89800 | 274.82200          | 274.82200          |                   |            | 0.00        | 0                |              |
| IGOV                                | On | 04/11/2021 | Index Future       |        |            | 277.90200 | 277.90200 | 277.82600          | 277.82600          |                   |            | 0.00        | 0                |              |
| <b>Total IGOV Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,10</b>  |
| <b>Total For IGOV</b>               |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,10</b>  |
| <b>Total for Index</b>              |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,33</b>  |
| JIBAR f                             | On | 20/01/2021 | Jibar Future       |        |            | 3.63500   | 96.36500  | 3.63500            | 96.36500           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 17/02/2021 | Jibar Future       |        |            | 3.40000   | 96.60000  | 3.41000            | 96.59000           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 17/03/2021 | Jibar Future       |        |            | 3.38500   | 96.61500  | 3.40500            | 96.59500           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 21/04/2021 | Jibar Future       |        |            | 3.29000   | 96.71000  | 3.31000            | 96.69000           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 19/05/2021 | Jibar Future       |        |            | 3.28000   | 96.72000  | 3.31000            | 96.69000           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 15/06/2021 | Jibar Future       |        |            | 3.23500   | 96.76500  | 3.26500            | 96.73500           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 15/09/2021 | Jibar Future       |        |            | 3.26000   | 96.74000  | 3.31000            | 96.69000           |                   |            | 0.00        | 0                | 30,00        |
| JIBAR f                             | On | 15/12/2021 | Jibar Future       |        |            | 3.43500   | 96.56500  | 3.50500            | 96.49500           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 16/03/2022 | Jibar Future       |        |            | 3.43000   | 96.57000  | 3.50500            | 96.49500           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 15/06/2022 | Jibar Future       |        |            | 3.78000   | 96.22000  | 3.86000            | 96.14000           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 21/09/2022 | Jibar Future       |        |            | 3.83000   | 96.17000  | 3.92500            | 96.07500           |                   |            | 0.00        | 0                |              |
| JIBAR f                             | On | 21/12/2022 | Jibar Future       |        |            | 4.31500   | 95.68500  | 4.41500            | 95.58500           |                   |            | 0.00        | 0                |              |
| <b>Total Jibar Future</b>           |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,00</b> |
| <b>Total For JIBAR FUTURE</b>       |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,00</b> |
| <b>Total for Jibar</b>              |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,00</b> |
| 5Y STN                              | On | 21/12/2021 | Interest Rate Swap |        |            | 90.36000  | 90.36000  | 90.37000           | 90.37000           |                   |            | 0.00        | 0                | £            |
| <b>Total 5Y STND Future</b>         |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>£</b>     |
| <b>Total For 5Y STND</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>£</b>     |
| <b>Total for Interest Rate Swap</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>£</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 Derivatives :</b>  |        |            |           |           |                    |                    |                   |            |  | <b>133,080,635.83</b> | <b>7,273</b>     | <b>1,126,65</b> |
| AA06 On 15/04/2021 Spot Bond    |        |            |           |           | 0.00000            | 99.77390           |                   |            |  | 0.00                  | 0                |                 |
| <b>Total AA06 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For AA06</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</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    |        |            | 5.27500   | 103.28221 | 5.27500            | 103.26750          |                   |            |  | 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>         |                 |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 3.52000   | 300.58524 | 3.52000            | 300.53154          |                   |            |  | 0.00                  | 0                |                 |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                 |
| ABF001 On 13/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.31888          |                   |            |  | 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            | 102.09025          |                   |            |  | 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   | 100.20735 | 9.65000            | 100.18140          |                   |            |  | 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            | 100.55113          |                   |            |  | 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            | 100.30491          |                   |            |  | 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            | 101.22490          |                   |            |  | 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            | 101.88945          |                   |            |  | 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>         |                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN1: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.86057          |                   |            |  | 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>         |            |
| ABFN2: On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37906          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.92912          |                   |            |  | 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            | 104.13484          |                   |            |  | 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            | 103.31092          |                   |            |  | 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            | 104.79787          |                   |            |  | 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            | 100.59979          |                   |            |  | 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            | 101.39578          |                   |            |  | 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            | 101.31224          |                   |            |  | 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            | 102.32636          |                   |            |  | 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            | 100.59539          |                   |            |  | 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            | 101.16148          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN32 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 ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.21423          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3: On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98239          |                   |            |  | 0.00        | 0                |            |
| <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            | 101.26746          |                   |            |  | 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            | 100.57774          |                   |            |  | 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            | 102.15762          |                   |            |  | 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            | 100.91292          |                   |            |  | 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            | 100.69898          |                   |            |  | 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            | 100.97439          |                   |            |  | 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            | 100.80690          |                   |            |  | 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            | 99.18598           |                   |            |  | 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            | 99.90174           |                   |            |  | 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            | 99.89868           |                   |            |  | 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 ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN44 On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 99.89655           |                   |            |  | 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>         |            |
| ABFN45 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.18069          |                   |            |  | 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>         |            |
| ABFN46 On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45650          |                   |            |  | 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>         |            |
| ABFN47 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.48282          |                   |            |  | 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            | 100.63500          |                   |            |  | 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            | 100.98050          |                   |            |  | 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            | 100.41077          |                   |            |  | 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 |        |            | 4.28000   | 4.28000   | 4.28000            | 146.10015          |                   |            |  | 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 | 69.79214  | 100.00000          | 69.63108           |                   |            |  | 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 |        |            | 7.46000   | 7.46000   | 7.46000            | 137.64864          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 18.21297  | 100.00000          | 18.17070           |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|------------------|-------------------|
| ABKS1 On 05/04/2021 Spot Bond |        |            |           |           | 0.00000            | 98.70556           |                   |                             | 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 |        |            | 2.81000   | 216.06722 | 2.81000            | 216.03283          |                   |                             | 0.00               | 0                |                   |
| <b>Total ABN05 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>         |                   |
| <b>Total For ABN05</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>         |                   |
| ABN61 On 31/01/2025 Spot Bond |        |            | 3.03000   | 3.03000   | 3.03000            | 145.93091          |                   |                             | 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 |        |            | 4.85000   | 4.85000   | 4.85000            | 180.13837          |                   |                             | 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 |        |            | 4.95000   | 4.95000   | 4.95000            | 206.88812          |                   |                             | 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 |        |            | 6.11500   | 6.11500   | 6.11500            | 105.97089          |                   |                             | 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 |        |            | 6.63000   | 6.63000   | 6.63000            | 119.24517          |                   |                             | 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 |        |            | 4.77500   | 4.77500   | 4.77500            | 102.25136          |                   |                             | 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 |        |            | 4.30500   | 103.59094 | 4.30500            | 103.57885          |                   |                             | 0.00               | 0                | 420,000,00        |
| <b>Total ABS11 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>         | <b>420,000,00</b> |
| <b>Total For ABS11</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>         | <b>420,000,00</b> |
| ABS13 On 14/05/2022 Spot Bond |        |            | 4.61500   | 107.98520 | 4.61500            | 107.97158          |                   |                             | 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 |        |            | 4.93500   | 109.93293 | 4.93500            | 109.91812          |                   | 1,709,484,000,000.00        | 346,400,000        | 86,600,00        |                   |
| <b>Total ABS15 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,709,484,000,000.00</b> | <b>346,400,000</b> | <b>86,600,00</b> |                   |
| <b>Total For ABS15</b>        |        |            |           |           |                    |                    |                   | <b>1,709,484,000,000.00</b> | <b>346,400,000</b> | <b>86,600,00</b> |                   |
| ABS16 On 11/11/2025 Spot Bond |        |            | 6.19500   | 118.96196 | 6.19500            | 118.94191          |                   |                             | 0.00               | 0                |                   |
| <b>Total ABS16 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 ABS16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 7.40500   | 118.75129 | 7.40500            | 118.72744          |                   |            |  | 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  |        |            | 5.08500   | 114.70416 | 5.08500            | 114.68825          |                   |            |  | 0.00        | 0                |                     |
| <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   |        |            | 6.51500   | 113.54793 | 6.51500            | 113.52782          |                   |            |  | 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/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 12.37817  | 100.00000          | 12.35047           |                   |            |  | 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>         |                     |
| ABSI2 On 07/12/2023 Spot Bond  |        |            | 1.87000   | 1.87000   | 1.87000            | 314.20321          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 1.40000   | 171.18048 | 1.40000            | 171.15982          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 9.50500   | 9.50500   | 9.50500            | 104.05495          |                   |            |  | 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>         |                     |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27535          |                   |            |  | 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>         |                     |
| ACL098 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.26671          |                   |            |  | 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>         |                     |
| ACL129 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25611          |                   |            |  | 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>         |                     |
| ACL145 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25743          |                   |            |  | 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>         |                     |
| ACL188 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.73881           |                   |            |  | 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 ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL190 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26608          |                   |            |  | 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            | 100.26608          |                   |            |  | 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            | 100.27346          |                   |            |  | 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            | 100.27346          |                   |            |  | 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            | 163.36992          |                   |            |  | 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            | 165.71263          |                   |            |  | 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            | 100.25223          |                   |            |  | 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            | 101.06216          |                   |            |  | 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            | 100.25048          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL222 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24398          |                   |            |  | 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            | 100.52538          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74751          |                   |            |  | 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            | 100.55776          |                   |            |  | 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            | 100.56376          |                   |            |  | 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            | 100.58972          |                   |            |  | 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            | 99.04462           |                   |            |  | 0.00        | 0                  |                  |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 98.20670           |                   |            |  | 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            | 103.50418          |                   |            |  | 0.00        | 159,600,000        | 39,900,00        |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>159,600,000</b> | <b>39,900,00</b> |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>159,600,000</b> | <b>39,900,00</b> |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.65712          |                   |            |  | 0.00        | 381,200,000        | 95,300,00        |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>381,200,000</b> | <b>95,300,00</b> |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>381,200,000</b> | <b>95,300,00</b> |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 98.63536           |                   |            |  | 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            | 101.54267          |                   |            |  | 0.00        | 0                  |                  |
| <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            | 101.07703          |                   |            |  | 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            | 101.07703          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total AHF2B3 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 AHF2B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2C On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27149          |                   |            |  | 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            | 101.04464          |                   |            |  | 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            | 101.03383          |                   |            |  | 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            | 101.15270          |                   |            |  | 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            | 101.27155          |                   |            |  | 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            | 101.66038          |                   |            |  | 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            | 101.77915          |                   |            |  | 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            | 100.80284          |                   |            |  | 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            | 100.58059          |                   |            |  | 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>         |            |
| AHF5A On 21/08/2023 Spot Bond |        |            | 5.80500   | 113.45021 | 5.80500            | 113.43257          |                   |            |  | 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            | 100.61655          |                   |            |  | 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            | 100.66448          |                   |            |  | 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 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            | 100.99937          |                   |            |  | 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            | 100.86169          |                   |            |  | 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            | 101.07188          |                   |            |  | 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            | 100.61649          |                   |            |  | 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            | 100.66440          |                   |            |  | 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            | 100.99917          |                   |            |  | 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            | 100.56856          |                   |            |  | 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            | 100.64046          |                   |            |  | 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            | 100.68837          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7D On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09465          |                   |            |  | 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 |        |            | 6.68500   | 112.72319 | 6.68500            | 112.70282          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AIR04 On 29/05/2024 Spot Bond  |        |            | 5.80500   | 111.45622 | 5.80500            | 111.43860          |                   |            |  | 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  |        |            | 11.18000  | 94.29916  | 11.18000           | 94.27083           |                   |            |  | 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 |        |            | 5.28000   | 177.78881 | 5.28000            | 177.74863          |                   |            |  | 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            | 101.28019          |                   |            |  | 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            | 101.11863          |                   |            |  | 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            | 100.37314          |                   |            |  | 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            | 100.89892          |                   |            |  | 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            | 101.31450          |                   |            |  | 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            | 100.55291          |                   |            |  | 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            | 100.71683          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.12547          |                   |            |  | 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            | 100.29288          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF14 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 APF14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02: On 07/12/2033 Spot Bond |        |            | 5.30000   | 221.40443 | 5.30000            | 221.35430          |                   |            |  | 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 |        |            | 5.31500   | 199.53219 | 5.31500            | 199.48692          |                   |            |  | 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>         |            |
| ASN11: On 07/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44570          |                   |            |  | 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>         |            |
| 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>         |            |
| ASN13: On 31/01/2022 Spot Bond |        |            | 2.38000   | 169.45244 | 2.38000            | 169.42752          |                   |            |  | 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            | 97.76679           |                   |            |  | 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            | 100.92627          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93872          |                   |            |  | 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 |        |            | 2.42500   | 169.37372 | 2.42500            | 169.34860          |                   |            |  | 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            | 54.26353           |                   |            |  | 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 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            | 100.54678          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15: On 31/03/2028 Spot Bond |        |            | 5.49000   | 172.99739 | 5.49000            | 172.95732          |                   |            |  | 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>         |            |
| <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            | 100.86146          |                   |            |  | 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            | 100.67552          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</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            | 100.46970          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| 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            | 100.29602          |                   |            |  | 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            | 100.11280          |                   |            |  | 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 |        |            | 5.33000   | 100.46673 | 5.33000            | 100.44407          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN19( On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23013          |                   |            |  | 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>         |                  |
| ASN20( On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23369          |                   |            |  | 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>         |                  |
| ASN20( On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24933          |                   |            |  | 0.00        | 0                | 29,700,00        |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>29,700,00</b> |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>29,700,00</b> |
| ASN20( On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76956          |                   |            |  | 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>         |                  |
| ASN20( On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.88015          |                   |            |  | 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>         |                  |
| ASN21( On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54279          |                   |            |  | 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>         |                  |
| ASN25( On 29/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49240          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN255 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 ASN255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN26 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29516          |                   |            |  | 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>         |            |
| ASN27 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22567          |                   |            |  | 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>         |            |
| ASN27 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71363          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN278 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN278</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 100.67555          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN279 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN279</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN28 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61415          |                   |            |  | 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            | 100.36475          |                   |            |  | 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            | 100.13978          |                   |            |  | 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            | 100.24963          |                   |            |  | 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            | 100.32105          |                   |            |  | 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            | 100.36690          |                   |            |  | 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 |        |            | 4.97500   | 4.97500   | 4.97500            | 96.03277           |                   |            |  | 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 |        |            | 5.44000   | 5.44000   | 5.44000            | 88.89055           |                   |            |  | 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 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            | 100.23607          |                   |            |  | 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            | 100.27039          |                   |            |  | 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            | 100.84334          |                   |            |  | 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            | 100.23789          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33: On 31/01/2038 Spot Bond |        |            | 5.44000   | 99.05378  | 5.44000            | 99.03114           |                   |            |  | 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            | 100.25393          |                   |            |  | 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            | 100.71149          |                   |            |  | 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            | 100.71149          |                   |            |  | 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            | 100.23008          |                   |            |  | 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            | 100.23404          |                   |            |  | 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            | 100.24309          |                   |            |  | 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24309          |                   |            |  | 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            | 100.54266          |                   |            |  | 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            | 100.29289          |                   |            |  | 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            | 100.23830          |                   |            |  | 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            | 100.24740          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.98658          |                   |            |  | 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            | 100.33315          |                   |            |  | 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            | 100.33315          |                   |            |  | 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            | 100.28905          |                   |            |  | 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            | 100.24046          |                   |            |  | 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 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59613          |                   |            |  | 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            | 100.29722          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 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 ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN40: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23873          |                   |            |  | 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            | 100.28203          |                   |            |  | 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 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42697          |                   |            |  | 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>         |            |
| ASN42: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 104.61514          |                   |            |  | 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            | 100.30247          |                   |            |  | 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            | 100.30247          |                   |            |  | 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            | 100.20976          |                   |            |  | 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            | 100.21658          |                   |            |  | 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            | 100.30371          |                   |            |  | 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            | 100.29091          |                   |            |  | 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            | 103.16127          |                   |            |  | 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 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            | 99.84269           |                   |            |  | 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            | 99.84108           |                   |            |  | 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            | 104.60236          |                   |            |  | 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            | 104.80608          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN463 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN463</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46( On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 104.14410          |                   |            |  | 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            | 104.81015          |                   |            |  | 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            | 100.84988          |                   |            |  | 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            | 101.01476          |                   |            |  | 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            | 104.39552          |                   |            |  | 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            | 104.19262          |                   |            |  | 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            | 100.69523          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN47: On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24638          |                   |            |  | 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            | 100.29508          |                   |            |  | 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            | 100.02459          |                   |            |  | 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            | 94.19500           |                   |            |  | 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            | 103.90252          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24551          |                   |            |  | 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>         |            |
| ASN49: On 02/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42400          |                   |            |  | 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>         |            |
| ASN49: On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40783          |                   |            |  | 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>         |            |
| ASN49: On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01726          |                   |            |  | 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>         |            |
| ASN49: On 08/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33602          |                   |            |  | 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>         |            |
| ASN49: On 10/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31135          |                   |            |  | 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>         |            |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30011          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN497 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 ASN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN497 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30011          |                   |            |  | 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            | 100.23370          |                   |            |  | 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            | 100.22515          |                   |            |  | 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            | 100.07389          |                   |            |  | 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>         |            |
| ASN505 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23905          |                   |            |  | 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>         |            |
| ASN507 On 21/12/2026 Spot Bond |        |            | 9.00000   | 100.41200 | 9.00000            | 102.46575          |                   |            |  | 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>         |            |
| ASN508 On 21/12/2026 Spot Bond |        |            | 8.18000   | 100.37513 | 8.18000            | 102.21868          |                   |            |  | 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>         |            |
| ASN509 On 21/12/2026 Spot Bond |        |            | 8.36000   | 100.38323 | 8.36000            | 102.26751          |                   |            |  | 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>         |            |
| ASN510 On 21/12/2026 Spot Bond |        |            | 8.36000   | 100.38323 | 8.36000            | 102.26751          |                   |            |  | 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>         |            |
| ASN511 On 30/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08715          |                   |            |  | 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>         |            |
| ASN514 On 08/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97457           |                   |            |  | 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>         |            |
| ASN517 On 14/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90274           |                   |            |  | 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 ASN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52: On 31/07/2022 Spot Bond |        |            | 9.10000   | 103.47164 | 9.10000            | 101.94466          |                   |            |  | 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>         |            |
| ASN52: On 31/07/2024 Spot Bond |        |            | 11.05000  | 104.11578 | 11.05000           | 102.14945          |                   |            |  | 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>         |            |
| ASN53: On 31/07/2024 Spot Bond |        |            | 11.00000  | 103.95323 | 11.00000           | 101.86849          |                   |            |  | 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>         |            |
| ASN53: On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56759          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 31/01/2024 Spot Bond |        |            | 10.50000  | 103.54068 | 10.50000           | 101.43836          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 18/02/2021 Spot Bond |        |            | 4.58000   | 4.58000   | 4.58000            | 100.61485          |                   |            |  | 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>         |            |
| ASN53: On 22/02/2021 Spot Bond |        |            | 4.20000   | 4.20000   | 4.20000            | 100.54082          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 31/01/2024 Spot Bond |        |            | 10.50000  | 103.30976 | 10.50000           | 101.17945          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN538 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN538</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.03229          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.59400          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54: On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71794          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN542</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN54 On 02/03/2021 Spot Bond |        |            | 4.36700   | 4.36700   | 4.36700            | 100.41875          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN544 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN544</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 31/07/2023 Spot Bond |        |            | 10.60000  | 102.86606 | 10.60000           | 104.56372          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN545 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN545</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 09/03/2021 Spot Bond |        |            | 4.37000   | 4.37000   | 4.37000            | 100.33523          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN546 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN546</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW21 On 24/03/2022 Spot Bond |        |            | 5.20500   | 107.41811 | 5.20500            | 107.40287          |                   |            |  | 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   | 102.66470 | 9.30000            | 102.63893          |                   |            |  | 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            | 100.79012          |                   |            |  | 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            | 100.92427          |                   |            |  | 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            | 100.59243          |                   |            |  | 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            | 100.55800          |                   |            |  | 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            | 100.09482          |                   |            |  | 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 |        |            | 5.65500   | 102.69259 | 5.65500            | 102.67685          |                   |            |  | 0.00        | 0                |            |
| <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            | 99.92713           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW34 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 BAW34</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.42888          |                   |            |                             | 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>          |            |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.07371          |                   |            |                             | 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            | 100.07216          |                   |            |                             | 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 |        |            | 8.00500   | 8.00500   | 8.00500            | 106.59871          |                   |            |                             | 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>          |            |
| BAYA70 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.06157          |                   |            |                             | 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            | 100.06157          |                   |            |                             | 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 |        |            | 10.11500  | 10.11500  | 10.11500           | 111.47298          |                   |            | 2,023,000,000,000.00        | 200,000,000        | 100,000,00        |            |
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,023,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |            |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            | <b>2,023,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |            |
| BAYA73 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.04526          |                   |            |                             | 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>          |            |
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.59643           |                   |            |                             | 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            | 99.86980           |                   |            |                             | 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            | 99.86991           |                   |            |                             | 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            | 99.83672           |                   |            |                             | 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 BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.07785          |                   |            |  | 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>         |            |
| BAYA78 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.07785          |                   |            |  | 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>         |            |
| BAYA79 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.75467           |                   |            |  | 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>         |            |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08198          |                   |            |  | 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>         |            |
| BAYA81 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.07738          |                   |            |  | 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>         |            |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08143          |                   |            |  | 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>         |            |
| BAYA83 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.07308          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA84 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08129          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB11 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.09832          |                   |            |  | 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>         |            |
| BAYB12 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10163          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10163          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYB15 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10163          |                   |            |  | 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>         |            |
| BAYB16 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10594          |                   |            |  | 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>         |            |
| BAYB17 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>         |            |
| BAYB18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10219          |                   |            |  | 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>         |            |
| BAYB19 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10219          |                   |            |  | 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>         |            |
| BAYB20 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11048          |                   |            |  | 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            | 100.76501          |                   |            |  | 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>         |            |
| BD0302 On 18/04/2028 Spot Bond |        |            | 7.06000   | 7.06000   | 7.06000            | 107.72140          |                   |            |  | 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>         |            |
| BDX211 On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 100.90583          |                   |            |  | 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            | 100.84957          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.02643          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX33 On 08/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.44641          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX33 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 BDX33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL07 On 03/09/2022 Spot Bond |        |            | 6.80500   | 111.78683 | 6.80500            | 111.76617          |                   |            |  | 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            | 100.64995          |                   |            |  | 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            | 101.99918          |                   |            |  | 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 |        |            | 6.70500   | 103.96148 | 6.70500            | 103.94280          |                   |            |  | 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            | 102.64694          |                   |            |  | 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 |        |            | 5.80500   | 108.01225 | 5.80500            | 107.99546          |                   |            |  | 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            | 103.31825          |                   |            |  | 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            | 103.26217          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79777          |                   |            |  | 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>         |            |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07133          |                   |            |  | 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            | 102.01767          |                   |            |  | 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            | 100.15495          |                   |            |  | 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 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            | 104.96721          |                   |            |  | 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            | 100.45870          |                   |            |  | 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            | 100.72223          |                   |            |  | 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            | 100.92873          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID11 On 15/11/2023 Spot Bond |        |            | 5.54500   | 111.95963 | 5.54500            | 111.94272          |                   |            |  | 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            | 100.30023          |                   |            |  | 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            | 100.45372          |                   |            |  | 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            | 100.19975          |                   |            |  | 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            | 100.88148          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12040          |                   |            |  | 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            | 99.90094           |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BNPP0 On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.10180           |                   |            |  | 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            | 95.27850           |                   |            |  | 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            | 64.14230           |                   |            |  | 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            | 100.20365          |                   |            |  | 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            | 100.98331          |                   |            |  | 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            | 99.04390           |                   |            |  | 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 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58993          |                   |            |  | 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            | 100.59697          |                   |            |  | 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            | 99.14766           |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2 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>         |            |
| BPPF2 On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.82653           |                   |            |  | 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>         |            |
| BPPF2 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81477          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF24 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 BPPF24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2 On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88466          |                   |            |  | 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>         |            |
| BPPF2 On 12/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92573           |                   |            |  | 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>         |            |
| BPPF2 On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.91957           |                   |            |  | 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>         |            |
| BPPF2 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77455          |                   |            |  | 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>         |            |
| BPPF2 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81474          |                   |            |  | 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>         |            |
| BPPF3 On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84968          |                   |            |  | 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            | 100.20484          |                   |            |  | 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            | 100.85873          |                   |            |  | 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>         |            |
| 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 |        |            | 4.40500   | 104.06054 | 4.40500            | 104.04815          |                   |            |  | 0.00        | 0                |            |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CBL28 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77194          |                   |            |  | 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            | 100.67496          |                   |            |  | 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 CBL29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CBL29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CCT01 On 23/06/2023 Spot Bond |        |            | 6.55500   | 113.96753 | 6.55500            | 113.94734          |                   |            |  | 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 |        |            | 6.90500   | 114.98150 | 6.90500            | 114.96006          |                   |            |  | 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 |        |            | 7.43500   | 116.68012 | 7.43500            | 116.65659          |                   |            |  | 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 |        |            | 8.85500   | 106.14457 | 8.85500            | 108.27805          |                   |            |  | 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>         |            |
| CGR29 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.25347          |                   |            |  | 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            | 101.05786          |                   |            |  | 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            | 101.35593          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR43 On 08/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13643          |                   |            |  | 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            | 101.25755          |                   |            |  | 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            | 100.73868          |                   |            |  | 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            | 100.79369          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CGR50 On 23/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.54826          |                   |            |  | 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            | 101.65048          |                   |            |  | 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>         |            |
| CLN18 On 01/07/2021 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 100.17167          |                   |            |  | 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>         |            |
| CLN19 On 29/08/2021 Spot Bond |        |            | 3.14000   | 160.27987 | 3.14000            | 160.17313          |                   |            |  | 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>         |            |
| CLN19 On 13/09/2021 Spot Bond |        |            | 2.35000   | 2.35000   | 2.35000            | 160.41139          |                   |            |  | 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>         |            |
| CLN31 On 20/03/2023 Spot Bond |        |            | 4.77000   | 113.94660 | 4.77000            | 112.91800          |                   |            |  | 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>         |            |
| CLN31 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 103.61200          |                   |            |  | 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>         |            |
| CLN34 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.76401           |                   |            |  | 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>         |            |
| CLN36 On 20/03/2024 Spot Bond |        |            | 6.57500   | 114.45759 | 6.57500            | 114.43713          |                   |            |  | 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>         |            |
| CLN36 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>         |            |
| CLN36 On 20/03/2024 Spot Bond |        |            | 8.70700   | 115.58603 | 8.70700            | 127.37100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN365 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN365</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN36 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.20453          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 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 CLN366</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN37 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13111          |                   |            |  | 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>         |            |
| CLN37 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 106.47037          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN371 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN371</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN37 On 20/03/2021 Spot Bond |        |            | 5.40000   | 103.83396 | 5.40000            | 103.81876          |                   |            |  | 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>         |            |
| CLN37 On 20/03/2024 Spot Bond |        |            | 10.98000  | 102.00867 | 10.98000           | 101.97855          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN379 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN379</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 120.78200          |                   |            |  | 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            | 100.00716          |                   |            |  | 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   | 121.54230 | 6.50000            | 123.08400          |                   |            |  | 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            | 106.92700          |                   |            |  | 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            | 100.24736          |                   |            |  | 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            | 101.23913          |                   |            |  | 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            | 100.24961          |                   |            |  | 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            | 100.74839          |                   |            |  | 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 CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN398 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74144          |                   |            |  | 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>         |            |
| CLN427 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN438 On 03/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04501          |                   |            |  | 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            | 168.03000          |                   |            |  | 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>         |            |
| CLN441 On 24/05/2021 Spot Bond |        |            | 5.30000   | 103.61135 | 5.30000            | 103.59659          |                   |            |  | 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 |        |            | 2.35000   | 169.50495 | 2.35000            | 169.48016          |                   |            |  | 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 |        |            | 5.93000   | 130.74681 | 5.93000            | 130.71521          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN454 On 31/01/2025 Spot Bond |        |            | 6.17000   | 129.57294 | 6.17000            | 129.54082          |                   |            |  | 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>         |            |
| CLN456 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 103.40400          |                   |            |  | 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 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73821          |                   |            |  | 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            | 100.88208          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN46( On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04662          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46( On 13/03/2022 Spot Bond |        |            | 6.00500   | 107.73834 | 6.00500            | 107.72073          |                   |            |  | 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>         |            |
| CLN46( On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85660          |                   |            |  | 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>         |            |
| CLN46( On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29219          |                   |            |  | 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>         |            |
| CLN46( On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67252          |                   |            |  | 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>         |            |
| CLN47( On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81632          |                   |            |  | 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>         |            |
| CLN47( On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 98.54600           |                   |            |  | 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>         |            |
| CLN47( On 29/11/2021 Spot Bond |        |            | 100.00000 | 54.18888  | 100.00000          | 54.06763           |                   |            |  | 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>         |            |
| CLN48( 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>         |            |
| CLN48( On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95294          |                   |            |  | 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>         |            |
| CLN48( On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08614          |                   |            |  | 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>         |            |
| CLN48( On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15270          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN484 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 CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN484 On 02/12/2021 Spot Bond |        |            | 5.50000   | 104.55403 | 5.50000            | 104.53844          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN485 On 23/06/2021 Spot Bond |        |            | 10.16000  | 102.02013 | 10.16000           | 103.79300          |                   |            |  | 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>         |            |
| CLN487 On 28/07/2022 Spot Bond |        |            | 5.80500   | 108.95835 | 5.80500            | 108.94142          |                   |            |  | 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>         |            |
| CLN488 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67149          |                   |            |  | 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>         |            |
| CLN490 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29256          |                   |            |  | 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>         |            |
| CLN493 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58805          |                   |            |  | 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>         |            |
| CLN495 On 04/09/2024 Spot Bond |        |            | 6.20500   | 115.92759 | 6.20500            | 115.90802          |                   |            |  | 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>         |            |
| CLN496 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.40195          |                   |            |  | 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>         |            |
| CLN497 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.67310          |                   |            |  | 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>         |            |
| CLN499 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92228           |                   |            |  | 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>         |            |
| CLN501 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91749           |                   |            |  | 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>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.22435           |                   |            |  | 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 CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN504 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.93588          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN505 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57047          |                   |            |  | 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>         |            |
| CLN507 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54375          |                   |            |  | 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>         |            |
| CLN510 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 95.42688           |                   |            |  | 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>         |            |
| CLN511 On 15/09/2022 Spot Bond |        |            | 9.96000   | 103.10830 | 9.96000            | 103.08062          |                   |            |  | 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>         |            |
| CLN516 On 30/10/2022 Spot Bond |        |            | 10.01000  | 101.86879 | 10.01000           | 101.84146          |                   |            |  | 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>         |            |
| CLN517 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64924          |                   |            |  | 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>         |            |
| CLN518 On 30/06/2022 Spot Bond |        |            | 9.60000   | 100.20629 | 9.60000            | 101.69724          |                   |            |  | 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>         |            |
| CLN519 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35166          |                   |            |  | 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>         |            |
| CLN520 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56475          |                   |            |  | 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>         |            |
| CLN522 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76430          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN524 On 09/09/2022 Spot Bond |        |            | 9.20000   | 103.02656 | 9.20000            | 103.00096          |                   |            |  | 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>         |            |
| CLN525 On 24/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.98528          |                   |            |  | 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            | 101.60011          |                   |            |  | 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            | 102.23821          |                   |            |  | 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            | 101.70235          |                   |            |  | 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            | 101.14372          |                   |            |  | 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            | 100.32861          |                   |            |  | 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            | 100.35166          |                   |            |  | 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            | 100.27134          |                   |            |  | 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            | 101.21750          |                   |            |  | 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 |        |            | 8.28500   | 8.28500   | 8.28500            | 112.50416          |                   |            |  | 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            | 99.74207           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN536 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 CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN537 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03353          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN540 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.40116          |                   |            |  | 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>         |                      |
| CLN541 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 133.01000          |                   |            |  | 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>         |                      |
| CLN542 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55283          |                   |            |  | 0.00        | 0                | 14,273,495,00        |
| <b>Total CLN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,273,495,00</b> |
| <b>Total For CLN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,273,495,00</b> |
| CLN543 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.36875          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN543 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN543</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN544 On 21/08/2026 Spot Bond |        |            | 7.75500   | 113.93217 | 7.75500            | 113.90861          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN544 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN544</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN545 On 29/03/2025 Spot Bond |        |            | 7.80500   | 110.77644 | 7.80500            | 110.75302          |                   |            |  | 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>         |                      |
| CLN546 On 12/11/2025 Spot Bond |        |            | 7.89500   | 110.52566 | 7.89500            | 110.50202          |                   |            |  | 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>         |                      |
| CLN547 On 18/04/2028 Spot Bond |        |            |           |           | 0.00000            | 310.20943          |                   |            |  | 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>         |                      |
| CLN548 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 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>         |                      |
| CLN550 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN550 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN550</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN551 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77055          |                   |            |  | 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            | 100.77374          |                   |            |  | 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            | 100.61734          |                   |            |  | 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            | 101.56316          |                   |            |  | 0.00        | 0                | 4,000,000.00        |
| <b>Total CLN559 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000.00</b> |
| <b>Total For CLN559</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000.00</b> |
| CLN559 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 117.82700          |                   |            |  | 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            | 100.82713          |                   |            |  | 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  | 101.41615 | 10.19000           | 101.40447          |                   |            |  | 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 |        |            | 7.75500   | 111.11323 | 7.75500            | 111.08988          |                   |            |  | 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            | 100.84408          |                   |            |  | 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            | 100.56252          |                   |            |  | 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            | 103.37385          |                   |            |  | 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            | 100.50563          |                   |            |  | 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            | 100.77370          |                   |            |  | 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            | 100.87026          |                   |            |  | 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            | 101.09728          |                   |            |  | 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 |        |            | 7.98500   | 109.41086 | 7.98500            | 109.38720          |                   |            |  | 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            | 100.81872          |                   |            |  | 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            | 101.33792          |                   |            |  | 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            | 100.77828          |                   |            |  | 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            | 100.34204          |                   |            |  | 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>         |            |
| CLN577 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29722          |                   |            |  | 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            | 101.16331          |                   |            |  | 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            | 100.03103          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN581 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81214          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN581 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 CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN581 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51761          |                   |            |  | 0.00        | 0                | 27,500,000,00        |
| <b>Total CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,500,000,00</b> |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,500,000,00</b> |
| CLN582 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36916          |                   |            |  | 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>         |                      |
| CLN583 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04464          |                   |            |  | 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>         |                      |
| CLN584 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50247          |                   |            |  | 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>         |                      |
| CLN585 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.96669          |                   |            |  | 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>         |                      |
| CLN586 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41415          |                   |            |  | 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>         |                      |
| CLN587 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31896          |                   |            |  | 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>         |                      |
| CLN588 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29372          |                   |            |  | 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>         |                      |
| CLN589 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36214          |                   |            |  | 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>         |                      |
| CLN590 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.21519          |                   |            |  | 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>         |                      |
| CLN591 On 05/12/2026 Spot Bond |        |            | 4.15000   | 135.90633 | 4.15000            | 110.14802          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN592 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60564          |                   |            |  | 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 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            | 100.13149          |                   |            |  | 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            | 100.60564          |                   |            |  | 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            | 101.06956          |                   |            |  | 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            | 100.02915          |                   |            |  | 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            | 100.37599          |                   |            |  | 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            | 100.29372          |                   |            |  | 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            | 100.29372          |                   |            |  | 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            | 98.23500           |                   |            |  | 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            | 103.64676          |                   |            |  | 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            | 100.80430          |                   |            |  | 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>         |            |
| CLN604 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72887          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN606 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.55347          |                   |            |  | 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            | 101.20671          |                   |            |  | 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            | 100.61043          |                   |            |  | 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   | 101.74177 | 9.32000            | 101.71631          |                   |            |  | 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            | 101.02363          |                   |            |  | 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            | 101.54198          |                   |            |  | 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            | 100.44572          |                   |            |  | 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            | 100.58652          |                   |            |  | 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            | 100.51754          |                   |            |  | 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            | 100.19398          |                   |            |  | 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>         |            |
| CLN617 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 99.50700           |                   |            |  | 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>         |            |

| 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 CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN616 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.02290          |                   |            |  | 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            | 100.28645          |                   |            |  | 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            | 100.50245          |                   |            |  | 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            | 100.93884          |                   |            |  | 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            | 100.93506          |                   |            |  | 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            | 100.85858          |                   |            |  | 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            | 90.30500           |                   |            |  | 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            | 101.05320          |                   |            |  | 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 |        |            | 5.88500   | 109.98488 | 5.88500            | 109.96754          |                   |            |  | 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            | 100.78781          |                   |            |  | 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            | 89.84213           |                   |            |  | 0.00        | 0                |            |
| <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 |        |            | 11.95000  | 64.02530  | 11.95000           | 86.06479           |                   |            |  | 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 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            | 100.59869          |                   |            |  | 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 |        |            | 8.45500   | 107.54926 | 8.45500            | 107.52507          |                   |            |  | 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            | 100.78389          |                   |            |  | 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            | 100.56922          |                   |            |  | 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            | 99.90513           |                   |            |  | 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            | 100.81176          |                   |            |  | 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            | 102.42438          |                   |            |  | 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            | 100.58049          |                   |            |  | 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            | 100.77998          |                   |            |  | 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            | 100.73422          |                   |            |  | 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>         |            |
| CLN638 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70637          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN64( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85829          |                   |            |  | 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>         |            |
| CLN64( On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05115          |                   |            |  | 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>         |            |
| CLN64( On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58408          |                   |            |  | 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>         |            |
| CLN64( On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28803          |                   |            |  | 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>         |            |
| CLN64( On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99584          |                   |            |  | 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>         |            |
| CLN64( On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28855          |                   |            |  | 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>         |            |
| CLN64( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77998          |                   |            |  | 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>         |            |
| CLN64( On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.53254          |                   |            |  | 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>         |            |
| CLN65( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77998          |                   |            |  | 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>         |            |
| CLN65( On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61000          |                   |            |  | 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>         |            |
| CLN65( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77998          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN652 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN652</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65( On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55740          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN653 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 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            | 102.17200          |                   |            |  | 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            | 100.30373          |                   |            |  | 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            | 101.75836          |                   |            |  | 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            | 100.25611          |                   |            |  | 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            | 100.25920          |                   |            |  | 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            | 100.26913          |                   |            |  | 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            | 98.72900           |                   |            |  | 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            | 96.67900           |                   |            |  | 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            | 102.65900          |                   |            |  | 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            | 126.50900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN664 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN664</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95963          |                   |            |  | 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 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            | 100.03548          |                   |            |  | 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            | 100.95219          |                   |            |  | 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            | 106.23593          |                   |            |  | 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            | 100.34941          |                   |            |  | 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            | 100.60933          |                   |            |  | 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            | 100.87134          |                   |            |  | 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            | 100.40782          |                   |            |  | 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 |        |            | 4.51015   | 137.94994 | 4.51015            | 112.08538          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN673 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN673</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN673 On 31/01/2025 Spot Bond |        |            | 4.51015   | 137.94994 | 4.51015            | 112.08610          |                   |            |  | 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            | 100.78366          |                   |            |  | 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>         |            |
| CLN675 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89091          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN677 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94307          |                   |            |  | 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            | 100.89759          |                   |            |  | 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            | 100.24957          |                   |            |  | 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            | 100.51458          |                   |            |  | 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            | 100.90786          |                   |            |  | 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            | 100.40902          |                   |            |  | 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            | 100.23833          |                   |            |  | 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            | 100.24527          |                   |            |  | 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            | 100.79468          |                   |            |  | 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            | 100.28468          |                   |            |  | 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            | 100.29283          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN687 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN687</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN688 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.29259          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN688 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 CLN688</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.25606          |                   |            |  | 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>         |            |
| CLN69 On 01/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12847          |                   |            |  | 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>         |            |
| CLN69 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25610          |                   |            |  | 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>         |            |
| CLN69 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.97601          |                   |            |  | 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>         |            |
| CLN69 On 31/01/2022 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 94.40522           |                   |            |  | 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>         |            |
| CLN69 On 07/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.98292           |                   |            |  | 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>         |            |
| CLN69 On 31/01/2024 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 94.06827           |                   |            |  | 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>         |            |
| CLN69 On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 86.82797           |                   |            |  | 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>         |            |
| CLN69 On 31/08/2024 Spot Bond |        |            | 11.45500  | 11.45500  | 11.45500           | 85.24837           |                   |            |  | 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>         |            |
| CLN69 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.23728          |                   |            |  | 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>         |            |
| CLN70 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47935          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN700 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN700</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN70 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68982          |                   |            |  | 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 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           | 85.48912           |                   |            |  | 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           | 81.50378           |                   |            |  | 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            | 100.80367          |                   |            |  | 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           | 87.41635           |                   |            |  | 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           | 88.80255           |                   |            |  | 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            | 100.96914          |                   |            |  | 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            | 100.37552          |                   |            |  | 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            | 100.24984          |                   |            |  | 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           | 83.76783           |                   |            |  | 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           | 84.01808           |                   |            |  | 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>         |            |
| CLN711 On 11/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31830          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN713 On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66132          |                   |            |  | 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            | 100.25157          |                   |            |  | 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            | 100.25157          |                   |            |  | 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            | 100.25157          |                   |            |  | 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           | 82.77862           |                   |            |  | 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            | 100.02389          |                   |            |  | 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            | 100.33671          |                   |            |  | 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           | 81.74794           |                   |            |  | 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           | 82.07913           |                   |            |  | 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            | 100.45625          |                   |            |  | 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           | 82.80925           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN723 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN723</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23037          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN724 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 CLN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23037          |                   |            |  | 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            | 100.23037          |                   |            |  | 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            | 100.23470          |                   |            |  | 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            | 100.23470          |                   |            |  | 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            | 100.23470          |                   |            |  | 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 |        |            | 10.94000  | 10.94000  | 10.94000           | 85.38384           |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN730 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN730</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN731 On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 86.45605           |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN731 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN731</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 7.06000   | 107.74193 | 7.06000            | 107.72140          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLNF16 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72804          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 7.25500   | 111.85487 | 7.25500            | 111.83297          |                   |            |  | 0.00        | 0                | 13,000,000.00        |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,000,000.00</b> |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,000,000.00</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 5.71500   | 104.16675 | 5.71500            | 104.15064          |                   |            |  | 0.00        | 0                |                      |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 8.90500   | 111.32744 | 8.90500            | 111.30079          |                   |            |  | 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 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 |        |            | 5.98500   | 113.60421 | 5.98500            | 113.58580          |                   |            |  | 0.00        | 0                | 69,100,000.00        |
| <b>Total COJG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>69,100,000.00</b> |
| <b>Total For COJG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>69,100,000.00</b> |
| COT01 On 03/04/2023 Spot Bond |        |            | 6.64000   | 107.43971 | 6.64000            | 107.42044          |                   |            |  | 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 |        |            | 9.31500   | 107.24573 | 9.31500            | 107.21890          |                   |            |  | 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 |        |            | 9.40500   | 101.13040 | 9.40500            | 101.10487          |                   |            |  | 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 |        |            | 9.00500   | 9.00500   | 9.00500            | 107.89377          |                   |            |  | 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>         |                      |
| CS003 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.53959          |                   |            |  | 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            | 100.25605          |                   |            |  | 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            | 100.28331          |                   |            |  | 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            | 101.03004          |                   |            |  | 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            | 100.42300          |                   |            |  | 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>         |                      |
| DENG9 On 31/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93497          |                   |            |  | 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>         |                      |

| 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 31/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.16681          |                   |            |  | 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            | 100.40715          |                   |            |  | 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            | 100.22623          |                   |            |  | 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            | 100.14309          |                   |            |  | 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>         |            |
| DNG10 On 10/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.40186          |                   |            |  | 0.00        | 0                |            |
| <b>Total DNG103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DNG103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DOL01 On 20/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.59387          |                   |            |  | 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            | 100.56975          |                   |            |  | 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            | 101.68240          |                   |            |  | 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  |        |            | 8.15500   | 8.15500   | 8.15500            | 108.83456          |                   |            |  | 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            | 101.11443          |                   |            |  | 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            | 100.62254          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DV2021 On 18/06/2021 Spot Bond |        |            | 5.75500   | 101.91189 | 5.75500            | 101.89622          |                   |            |  | 0.00        | 0                |            |
| <b>Total DV2021 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 DV2021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                 |
| DV23 On 27/02/2023 Spot Bond   |        |            | 6.13000   | 111.24663 | 6.13000            | 111.22838          |                   |            | 61,092,806,000.00        | 9,966,200        | 5,683,10        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>61,092,806,000.00</b> | <b>9,966,200</b> | <b>5,683,10</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>61,092,806,000.00</b> | <b>9,966,200</b> | <b>5,683,10</b> |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 29.29353  | 100.00000          | 29.22904           |                   |            | 0.00                     | 0                |                 |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 29.29353  | 100.00000          | 29.22904           |                   |            | 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   |        |            | 5.67500   | 115.04174 | 5.67500            | 115.02425          |                   |            | 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   | 103.71880 | 9.69000            | 103.69213          |                   |            | 0.00                     | 0                |                 |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.71880 | 9.69000            | 103.69213          |                   |            | 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   |        |            | 10.92000  | 99.53333  | 10.92000           | 99.50457           |                   |            | 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  | 103.87528 | 10.10000           | 103.84746          |                   |            | 0.00                     | 0                |                 |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.87528 | 10.10000           | 103.84746          |                   |            | 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>         |                 |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.51960          |                   |            | 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            | 99.79816           |                   |            | 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>         |                 |
| DVF22 On 29/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.33444           |                   |            | 0.00                     | 0                |                 |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                 |
| <b>Total For DVF22B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                 |
| DVF22 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.18278          |                   |            | 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            | 98.13423           |                   |            | 0.00                     | 0                |                 |
| <b>Total DVF24 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 DVF24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF25 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 97.40000           |                   |            |  | 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            | 95.61282           |                   |            |  | 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            | 98.35553           |                   |            |  | 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            | 100.44205          |                   |            |  | 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            | 97.36738           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.96753          |                   |            |  | 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            | 100.80250          |                   |            |  | 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            | 95.53294           |                   |            |  | 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            | 100.85388          |                   |            |  | 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            | 100.67047          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB3 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.70633          |                   |            |  | 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  |        |            | 4.65000   | 110.72813 | 4.65000            | 110.71431          |                   |            |  | 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 E175 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For E175</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ECN22 On 14/03/2022 Spot Bond   |        |            | 5.21000   | 108.22395 | 5.21000            | 108.20858          |                   |            |  | 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   |        |            | 6.11500   | 114.08295 | 6.11500            | 114.06397          |                   |            |  | 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   |        |            | 5.56000   | 100.96511 | 5.56000            | 100.94146          |                   |            |  | 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   |        |            | 5.33000   | 89.28597  | 5.33000            | 89.26582           |                   |            |  | 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   | 132.56441 | 2.25000            | 132.54539          |                   |            |  | 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    |        |            | 4.73000   | 133.33193 | 4.75000            | 133.13102          |                   |            |  | 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    |        |            | 4.77300   | 118.57096 | 4.77300            | 118.54570          |                   |            |  | 0.00        | 0                |            |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.82000   | 116.01046 | 4.82000            | 115.98584          |                   |            |  | 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    |        |            | 5.22000   | 102.36411 | 5.22000            | 102.34115          |                   |            |  | 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>         |            |
| EL36 On 31/01/2036 Spot Bond    |        |            | 5.30000   | 91.36850  | 5.30000            | 91.34795           |                   |            |  | 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   | 132.56441 | 2.25000            | 132.54539          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ELN001 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 138.29699          |                   |            |  | 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            | 136.09089          |                   |            |  | 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            | 104.70162          |                   |            |  | 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            | 103.79741          |                   |            |  | 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            | 104.25670          |                   |            |  | 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            | 102.67826          |                   |            |  | 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            | 95.35689           |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN011 On 22/04/2022 Spot Bond |        |            |           |           | 0.00000            | 96.77725           |                   |            |  | 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>         |            |
| ELN012 On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83217          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN012 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 ELN012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM02 On 11/03/2021 Spot Bond |        |            | 5.18500   | 104.42545 | 5.18500            | 104.41074          |                   |            |  | 0.00        | 0                | 20,000,000,00        |
| <b>Total EMM02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| <b>Total For EMM02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| EMM03 On 04/05/2024 Spot Bond |        |            | 8.47500   | 106.23296 | 8.47500            | 106.20861          |                   |            |  | 0.00        | 0                | 36,200,000,00        |
| <b>Total EMM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>36,200,000,00</b> |
| <b>Total For EMM03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>36,200,000,00</b> |
| EMM04 On 16/05/2028 Spot Bond |        |            | 10.77000  | 10.77000  | 10.77000           | 96.50363           |                   |            |  | 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 |        |            | 11.12000  | 11.12000  | 11.12000           | 100.87867          |                   |            |  | 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 |        |            | 8.55500   | 8.55500   | 8.55500            | 103.98319          |                   |            |  | 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 |        |            | 8.55500   | 8.55500   | 8.55500            | 105.53647          |                   |            |  | 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 |        |            | 11.43500  | 11.43500  | 11.43500           | 84.76923           |                   |            |  | 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 |        |            | 10.22500  | 10.22500  | 10.22500           | 102.15982          |                   |            |  | 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 |        |            | 11.43500  | 11.43500  | 11.43500           | 95.88292           |                   |            |  | 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>         |                      |
| EPF01 On 28/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.63769          |                   |            |  | 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>         |                      |
| EPF01 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49309          |                   |            |  | 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>         |                      |
| EPF01 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40086          |                   |            |  | 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 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            | 100.41308          |                   |            |  | 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            | 100.33753          |                   |            |  | 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            | 100.32978          |                   |            |  | 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>         |            |
| EPF020 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76508          |                   |            |  | 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            | 100.52756          |                   |            |  | 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            | 100.29546          |                   |            |  | 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            | 100.76549          |                   |            |  | 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>         |            |
| EQT002 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46107          |                   |            |  | 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            | 100.47488          |                   |            |  | 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            | 99.83461           |                   |            |  | 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            | 100.40892          |                   |            |  | 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>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value             | Contracts Traded     | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|------------|
| EQT00( On 30/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.95155          |                   |            |                           | 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>             |            |
| ERS3B( On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.67018          |                   |            |                           | 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>             |            |
| ERS3B( On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.63607          |                   |            |                           | 0.00              | 0                    |            |
| <b>Total ERS3B7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| <b>Total For ERS3B7</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| ERS3C( On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.72468          |                   |            |                           | 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            | 100.64289          |                   |            |                           | 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>             |            |
| ERSA2( On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.67695          |                   |            |                           | 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            | 100.62520          |                   |            |                           | 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            | 100.60881          |                   |            |                           | 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            | 100.71102          |                   |            |                           | 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   |        |            | 5.53500   | 113.04248 | 5.53500            | 113.02571          |                   |            | 101,028,141,000.00        | 18,252,600        | 9,126,300            |            |
| <b>Total ES23 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>101,028,141,000.00</b> | <b>18,252,600</b> | <b>9,126,300</b>     |            |
| <b>Total For ES23</b>           |        |            |           |           |                    |                    |                   |            | <b>101,028,141,000.00</b> | <b>18,252,600</b> | <b>9,126,300</b>     |            |
| ES23/R( On 25/01/2023 Spot Bond |        |            | 10.00000  | 104.50004 | 10.00000           | 104.47233          |                   |            | 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   |        |            | 7.66500   | 102.85892 | 7.66500            | 102.83767          |                   |            | 287,064,981,000.00        | 37,451,400        | 2,522,275,700        |            |
| <b>Total ES26 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>287,064,981,000.00</b> | <b>37,451,400</b> | <b>2,522,275,700</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 ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>287,064,981,000.00</b> | <b>37,451,400</b> | <b>2,522,275,70</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.07308 | 7.85000            | 102.05149          |                   |            | 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   |        |            | 11.23500  | 77.40233  | 11.30000           | 77.02543           |                   |            | 439,928,895,000.00        | 39,157,000        | 2,193,228,50        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>439,928,895,000.00</b> | <b>39,157,000</b> | <b>2,193,228,50</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>439,928,895,000.00</b> | <b>39,157,000</b> | <b>2,193,228,50</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.34576 | 7.50000            | 102.32495          |                   |            | 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   |        |            | 11.80500  | 76.13575  | 11.80500           | 76.11176           |                   |            | 280,687,485,000.00        | 23,777,000        | 1,014,038,50        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>280,687,485,000.00</b> | <b>23,777,000</b> | <b>1,014,038,50</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>280,687,485,000.00</b> | <b>23,777,000</b> | <b>1,014,038,50</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.70671 | 8.50000            | 101.68345          |                   |            | 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            | 101.04487          |                   |            | 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            | 100.46586          |                   |            | 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            | 99.32500           |                   |            | 0.00                      | 0                 |                     |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                     |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                     |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25392          |                   |            | 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            | 99.93436           |                   |            | 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            | 100.62176          |                   |            | 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            | 100.67191          |                   |            | 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 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            | 100.70662          |                   |            |  | 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>         |            |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96768          |                   |            |  | 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            | 99.89376           |                   |            |  | 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            | 100.68216          |                   |            |  | 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            | 100.85266          |                   |            |  | 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  |        |            | 5.53500   | 5.53500   | 5.53500            | 102.71041          |                   |            |  | 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            | 102.06909          |                   |            |  | 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            | 102.38126          |                   |            |  | 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  |        |            | 6.47500   | 104.37644 | 6.47500            | 104.35824          |                   |            |  | 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            | 102.25965          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value              | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|------------|
| FRB21 On 24/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.85098          |                   |            |                             | 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            | 104.20730          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.86310          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.16524          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.24195          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.52475          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.25500   | 109.26434 | 8.25500            | 109.24007          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRB28 On 31/12/2099 Spot Bond  |        |            |           |           | 0.00000            | 100.48069          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRB28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRB28</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 1.40000   | 171.18048 | 1.40000            | 171.15982          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 2.12000   | 2.12000   | 2.12000            | 312.08354          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.97500   | 2.97500   | 2.97500            | 146.23876          |                   |            |                             | 0.00               | 0                    |            |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>             |            |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.63000   | 182.72353 | 4.63000            | 182.68542          |                   |            | 4,167,000,000,000.00        | 900,000,000        | 1,650,000,000        |            |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>4,167,000,000,000.00</b> | <b>900,000,000</b> | <b>1,650,000,000</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 FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>4,167,000,000.00</b> | <b>900,000,000</b> | <b>1,650,000,000</b> |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.92000   | 4.92000   | 4.92000            | 96.42165           |                   |            |  | 0.00                    | 0                  |                      |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                      |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                      |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.93000   | 4.93000   | 4.93000            | 207.30317          |                   |            |  | 0.00                    | 0                  |                      |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                      |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                      |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 6.07000   | 77.85453  | 6.07000            | 77.83530           |                   |            |  | 0.00                    | 0                  |                      |
| <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 |        |            | 5.55000   | 83.83079  | 5.55000            | 83.81117           |                   |            |  | 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>           |                      |
| FRBZ02 On 28/10/2024 Spot Bond |        |            | 5.64247   | 5.64247   | 5.64247            | 80.68653           |                   |            |  | 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>           |                      |
| FRBZ03 On 10/12/2024 Spot Bond |        |            | 5.71931   | 5.71931   | 5.71931            | 79.93204           |                   |            |  | 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>           |                      |
| FRC107 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>           |                      |
| FRC169 On 31/01/2025 Spot Bond |        |            | 4.33000   | 4.33000   | 4.33000            | 138.86880          |                   |            |  | 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>           |                      |
| FRC178 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>           |                      |
| FRC181 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 91.28686           |                   |            |  | 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>           |                      |
| FRC207 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>           |                      |
| FRC207 On 20/09/2021 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 FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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 |        |            | 2.46000   | 169.31252 | 2.46000            | 169.28725          |                   |            |  | 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 |        |            | 3.32000   | 167.81930 | 3.32000            | 167.79039          |                   |            |  | 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>         |            |
| FRC25: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96990          |                   |            |  | 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            | 100.35021          |                   |            |  | 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            | 103.05261          |                   |            |  | 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            | 101.00236          |                   |            |  | 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            | 103.13602          |                   |            |  | 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            | 100.99988          |                   |            |  | 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            | 104.15417          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC272</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC274 On 02/05/2028 Spot Bond |        |            | 9.80000   | 101.75964 | 9.80000            | 101.73276          |                   |            |  | 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>         |            |
| FRC277 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44835          |                   |            |  | 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>         |            |
| FRC279 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58653          |                   |            |  | 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>         |            |
| FRC280 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27779          |                   |            |  | 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>         |            |
| FRC282 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 110.16340          |                   |            |  | 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>         |            |
| FRC283 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.55135          |                   |            |  | 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>         |            |
| FRC284 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07874          |                   |            |  | 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>         |            |
| FRC285 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29971          |                   |            |  | 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>         |            |
| FRC286 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 108.21958          |                   |            |  | 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>         |            |
| FRC289 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24182          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC290 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.05103          |                   |            |  | 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>         |            |
| FRC291 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.23913          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC291 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 FRC291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29: On 18/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.00678          |                   |            |  | 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            | 100.98517          |                   |            |  | 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            | 100.72063          |                   |            |  | 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            | 100.73453          |                   |            |  | 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 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32099          |                   |            |  | 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            | 102.06405          |                   |            |  | 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 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.75153          |                   |            |  | 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>         |            |
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.66491          |                   |            |  | 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 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03955          |                   |            |  | 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            | 100.52023          |                   |            |  | 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            | 100.85818          |                   |            |  | 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            | 100.23659          |                   |            |  | 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 FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC310 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27251          |                   |            |  | 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>         |            |
| FRC311 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42000          |                   |            |  | 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>         |            |
| FRC312 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.15000          |                   |            |  | 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>         |            |
| FRC313 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29938          |                   |            |  | 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>         |            |
| FRC314 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 111.31000          |                   |            |  | 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>         |            |
| FRC315 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 98.44966           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC316 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.36465          |                   |            |  | 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>         |            |
| FRC317 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 101.01475          |                   |            |  | 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>         |            |
| FRC318 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 97.70262           |                   |            |  | 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>         |            |
| FRC319 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.29924          |                   |            |  | 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            | 100.30624          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC324 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.27540          |                   |            |  | 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>         |            |
| FRC325 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02691          |                   |            |  | 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>         |            |
| FRC326 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66371          |                   |            |  | 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>         |            |
| FRC327 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09438          |                   |            |  | 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>         |            |
| FRC328 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54285          |                   |            |  | 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>         |            |
| FRC329 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80049          |                   |            |  | 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>         |            |
| FRC330 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12567          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC331 On 02/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93482          |                   |            |  | 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>         |            |
| FRC332 On 02/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93482          |                   |            |  | 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>         |            |
| FRC333 On 05/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36790          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC334 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60467          |                   |            |  | 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>         |            |
| FRC335 On 13/09/2021 Spot Bond |        |            |           |           | 0.00000            | 105.94908          |                   |            |  | 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>         |            |
| <b>Total FRC336 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 FRC336</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 103.47045          |                   |            |  | 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            | 100.41843          |                   |            |  | 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            | 101.08100          |                   |            |  | 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            | 101.25854          |                   |            |  | 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            | 100.35459          |                   |            |  | 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            | 100.59790          |                   |            |  | 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>         |            |
| FRC34 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.24744          |                   |            |  | 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            | 101.21650          |                   |            |  | 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            | 100.84972          |                   |            |  | 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            | 100.32152          |                   |            |  | 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            | 100.22801          |                   |            |  | 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            | 101.15784          |                   |            |  | 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 FRC348 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC348</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC348 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99555          |                   |            |  | 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>         |            |
| FRC349 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89406          |                   |            |  | 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>         |            |
| FRC350 On 31/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.59465          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC351 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75095          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC352 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC352</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC352 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68762          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC353 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.03340          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC354 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51666          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 3.10000   | 3.10000   | 3.10000            | 168.17143          |                   |            |  | 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  |        |            | 3.04000   | 3.04000   | 3.04000            | 168.27556          |                   |            |  | 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  |        |            | 3.02000   | 3.02000   | 3.02000            | 168.31030          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC71 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC71</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.93500   | 93.63320  | 4.93500            | 93.61285           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRI33</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRI38 On 31/01/2038 Spot Bond  |        |            | 5.23000   | 101.77271 | 5.23000            | 101.75001          |                   |            |  | 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            | 101.38683          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.69107          |                   |            |  | 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            | 101.34797          |                   |            |  | 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            | 101.96972          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.29042          |                   |            |  | 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            | 103.40683          |                   |            |  | 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            | 101.75559          |                   |            |  | 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            | 104.20730          |                   |            |  | 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            | 101.58880          |                   |            |  | 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  |        |            | 4.55000   | 4.55000   | 4.55000            | 87.33449           |                   |            |  | 0.00        | 0                |            |
| <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  |        |            | 5.15000   | 5.15000   | 5.15000            | 102.80971          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS101 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 FRS101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS101 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34279          |                   |            |  | 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>         |            |
| FRS103 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92320          |                   |            |  | 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>         |            |
| FRS104 On 31/01/2038 Spot Bond |        |            | 5.29000   | 100.98666 | 5.29000            | 100.96398          |                   |            |  | 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>         |            |
| FRS108 On 07/12/2033 Spot Bond |        |            | 5.25000   | 200.82645 | 5.25000            | 200.78122          |                   |            |  | 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>         |            |
| FRS109 On 31/01/2038 Spot Bond |        |            | 5.43000   | 99.18122  | 5.43000            | 99.15857           |                   |            |  | 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>         |            |
| FRS110 On 07/12/2033 Spot Bond |        |            | 5.28000   | 5.28000   | 5.28000            | 200.18258          |                   |            |  | 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>         |            |
| FRS112 On 31/01/2025 Spot Bond |        |            | 3.88000   | 141.29396 | 3.88000            | 141.26750          |                   |            |  | 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>         |            |
| FRS114 On 31/01/2038 Spot Bond |        |            | 3.70500   | 124.48578 | 3.70500            | 124.46306          |                   |            |  | 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>         |            |
| FRS115 On 31/01/2038 Spot Bond |        |            | 5.28000   | 101.11714 | 5.28000            | 101.09446          |                   |            |  | 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>         |            |
| FRS119 On 07/12/2033 Spot Bond |        |            | 5.40000   | 197.85495 | 5.40000            | 197.80959          |                   |            |  | 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>         |            |
| FRS120 On 07/12/2033 Spot Bond |        |            | 5.45000   | 196.87629 | 5.45000            | 196.83091          |                   |            |  | 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>         |            |
| FRS121 On 31/01/2025 Spot Bond |        |            | 3.41000   | 179.38030 | 3.41000            | 143.82435          |                   |            |  | 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 FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS122 On 07/12/2033 Spot Bond |        |            | 5.48000   | 196.29195 | 5.48000            | 196.24654          |                   |            |  | 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>         |            |
| FRS123 On 31/01/2038 Spot Bond |        |            | 5.43000   | 99.18122  | 5.43000            | 99.15857           |                   |            |  | 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>         |            |
| FRS124 On 31/03/2028 Spot Bond |        |            | 5.30000   | 175.09399 | 5.30000            | 175.05431          |                   |            |  | 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>         |            |
| FRS126 On 31/01/2038 Spot Bond |        |            | 6.18000   | 90.15756  | 6.18000            | 90.13519           |                   |            |  | 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>         |            |
| FRS127 On 31/03/2028 Spot Bond |        |            | 5.19000   | 176.32114 | 5.19000            | 176.28170          |                   |            |  | 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>         |            |
| FRS129 On 31/03/2028 Spot Bond |        |            | 5.25000   | 175.65056 | 5.25000            | 175.61099          |                   |            |  | 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>         |            |
| FRS131 On 07/12/2033 Spot Bond |        |            | 5.99000   | 186.67309 | 5.99000            | 186.62737          |                   |            |  | 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>         |            |
| FRS132 On 31/01/2038 Spot Bond |        |            | 6.13000   | 90.72670  | 6.13000            | 90.70432           |                   |            |  | 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>         |            |
| FRS134 On 31/01/2038 Spot Bond |        |            | 5.43000   | 5.43000   | 5.43000            | 99.15857           |                   |            |  | 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>         |            |
| FRS135 On 31/01/2038 Spot Bond |        |            | 5.41000   | 99.43671  | 5.41000            | 99.41405           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS136 On 31/03/2028 Spot Bond |        |            | 5.06000   | 177.78416 | 5.06000            | 177.74501          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS13 On 07/12/2033 Spot Bond |        |            | 5.76000   | 190.93825 | 5.76000            | 190.89266          |                   |            |  | 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>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 5.19000   | 176.32114 | 5.19000            | 176.28170          |                   |            |  | 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>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 5.19000   | 176.32114 | 5.19000            | 176.28170          |                   |            |  | 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>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 5.48000   | 173.10702 | 5.48000            | 173.06696          |                   |            |  | 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>         |            |
| FRS14 On 31/01/2025 Spot Bond |        |            | 4.18000   | 139.69035 | 4.18000            | 139.66307          |                   |            |  | 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>         |            |
| FRS14 On 31/01/2022 Spot Bond |        |            | 2.16000   | 169.83808 | 2.16000            | 169.81411          |                   |            |  | 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>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 5.54000   | 172.45046 | 5.54000            | 172.41029          |                   |            |  | 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>         |            |
| FRS15 On 31/03/2028 Spot Bond |        |            | 5.58000   | 172.01436 | 5.58000            | 171.97408          |                   |            |  | 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>         |            |
| FRS15 On 31/01/2025 Spot Bond |        |            | 4.15000   | 139.84975 | 4.15000            | 139.82256          |                   |            |  | 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>         |            |
| FRS15 On 31/03/2028 Spot Bond |        |            | 5.05500   | 177.84070 | 5.05500            | 177.80157          |                   |            |  | 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>         |            |
| FRS15 On 31/03/2028 Spot Bond |        |            | 5.59000   | 5.59000   | 5.59000            | 171.86525          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS153 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS153</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 15.77366           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS161 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 FRS161</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 5.88433            |                   |            |  | 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>         |            |
| FRS17 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11562          |                   |            |  | 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>         |            |
| FRS17 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23901          |                   |            |  | 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>         |            |
| FRS17 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>         |            |
| FRS17 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>         |            |
| FRS18 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29116          |                   |            |  | 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>         |            |
| FRS18 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14655          |                   |            |  | 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>         |            |
| FRS18 On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 138.94328          |                   |            |  | 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>         |            |
| FRS18 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 153.10652          |                   |            |  | 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>         |            |
| FRS18 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 143.85578          |                   |            |  | 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>         |            |
| FRS18 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 151.62747          |                   |            |  | 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>         |            |
| FRS18 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 127.30778          |                   |            |  | 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 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            | 20.91331           |                   |            |  | 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            | 100.76200          |                   |            |  | 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            | 100.88891          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS200 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.78131          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS201 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.57445          |                   |            |  | 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>         |            |
| FRS202 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>         |            |
| FRS205 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 112.07645          |                   |            |  | 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>         |            |
| FRS206 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.21553          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS209 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64551          |                   |            |  | 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>         |            |
| FRS213 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 117.76270          |                   |            |  | 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>         |            |
| FRS214 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 108.49460          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS217 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>         |            |
| FRS218 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS219 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04796          |                   |            |  | 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>         |            |
| FRS220 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21271          |                   |            |  | 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>         |            |
| FRS221 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.45906          |                   |            |  | 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>         |            |
| FRS222 On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00044          |                   |            |  | 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>         |            |
| FRS223 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51834          |                   |            |  | 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>         |            |
| FRS224 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39238          |                   |            |  | 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>         |            |
| FRS225 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.24744          |                   |            |  | 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>         |            |
| FRS226 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36292          |                   |            |  | 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>         |            |
| FRS227 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.72355          |                   |            |  | 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>         |            |
| FRS228 On 07/08/2025 Spot Bond |        |            | 100.00000 |           | 0.00000            | 99.93668           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS228 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 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>         |            |
| FRS229 On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.75657          |                   |            |  | 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>         |            |
| FRS230 On 18/08/2025 Spot Bond |        |            |           |           | 0.00000            | 92.07415           |                   |            |  | 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>         |            |
| FRS231 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 93.20984           |                   |            |  | 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>         |            |
| FRS232 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 92.62382           |                   |            |  | 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>         |            |
| FRS233 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>         |            |
| FRS234 On 31/03/2032 Spot Bond |        |            | 10.05000  | 10.05000  | 10.05000           | 103.66205          |                   |            |  | 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>         |            |
| FRS235 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>         |            |
| FRS236 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>         |            |
| FRS237 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 107.57507          |                   |            |  | 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>         |            |
| FRS238 On 23/10/2025 Spot Bond |        |            |           |           | 0.00000            | 98.94379           |                   |            |  | 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>         |            |
| FRS239 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 98.29655           |                   |            |  | 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 FRS240 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS240</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS24 On 04/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61565          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS241 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS241</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS24 On 12/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS242 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS242</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS24 On 09/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68327          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS243 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS243</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS24 On 29/12/2025 Spot Bond |        |            |           |           | 0.00000            | 94.25913           |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS244 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS244</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS24 On 20/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 397,327,70        |
| <b>Total FRS245 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>397,327,70</b> |
| <b>Total For FRS245</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>397,327,70</b> |
| FRS36 On 07/12/2023 Spot Bond |        |            | 2.16000   | 2.16000   | 2.16000            | 311.74602          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS37 On 07/12/2023 Spot Bond |        |            | 1.90000   | 313.99025 | 1.90000            | 313.94793          |                   |            |  | 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 |        |            | 1.90000   | 1.90000   | 1.90000            | 313.94793          |                   |            |  | 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 |        |            | 1.40000   | 171.18048 | 1.40000            | 171.15982          |                   |            |  | 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 |        |            | 1.40000   | 171.18048 | 1.40000            | 171.15982          |                   |            |  | 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            | 100.86983          |                   |            |  | 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>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS64 On 26/01/2042 Spot Bond |        |            | 5.13000   | 94.24210  | 5.13000            | 94.22133           |                   |            |  | 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 |        |            | 4.77000   | 66.48896  | 4.77000            | 99.07823           |                   |            |  | 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 |        |            | 3.30000   | 3.30000   | 3.30000            | 144.43049          |                   |            |  | 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 |        |            | 3.58000   | 3.58000   | 3.58000            | 142.89338          |                   |            |  | 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 |        |            | 2.96000   | 2.96000   | 2.96000            | 305.08844          |                   |            |  | 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 |        |            | 4.72500   | 4.72500   | 4.72500            | 108.83718          |                   |            |  | 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 |        |            | 5.50500   | 119.09936 | 5.50500            | 119.08159          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRX25 On 26/07/2025 Spot Bond |        |            | 5.85500   | 119.73256 | 5.85500            | 119.71378          |                   |            |  | 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 |        |            | 6.66500   | 115.86099 | 6.66500            | 115.84014          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRX27 On 07/03/2027 Spot Bond |        |            | 6.64500   | 121.10639 | 6.64500            | 121.08452          |                   |            |  | 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 |        |            | 7.06500   | 122.17350 | 7.06500            | 122.15046          |                   |            |  | 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 |        |            | 8.17500   | 114.17549 | 8.17500            | 114.15063          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX30 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 FRX30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRX31 On 21/02/2031 Spot Bond |        |            | 8.61000   | 109.50298 | 8.61000            | 109.47789          |                   |            |  | 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 |        |            | 8.54500   | 116.91380 | 8.54500            | 116.88693          |                   |            |  | 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 |        |            | 10.77500  | 78.10551  | 10.77500           | 78.08300           |                   |            |  | 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            | 100.07317          |                   |            |  | 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            | 100.36717          |                   |            |  | 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            | 100.58083          |                   |            |  | 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>         |            |
| FS7A1 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51292          |                   |            |  | 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            | 100.54879          |                   |            |  | 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            | 100.57056          |                   |            |  | 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            | 100.57696          |                   |            |  | 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>         |            |
| GBL04 On 05/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70437          |                   |            |  | 0.00        | 0                |            |
| <b>Total GBL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GBL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GBL05 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36735          |                   |            |  | 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 GBL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GBL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GH5A1 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49952          |                   |            |  | 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            | 98.58464           |                   |            |  | 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            | 100.44025          |                   |            |  | 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            | 100.47580          |                   |            |  | 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            | 100.71792          |                   |            |  | 0.00        | 0                |            |
| <b>Total GH5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GH5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRL35 On 12/06/2029 Spot Bond |        |            | 4.52000   | 103.41253 | 4.52000            | 103.39128          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.09041          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT11 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77649          |                   |            |  | 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            | 100.80312          |                   |            |  | 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            | 101.23521          |                   |            |  | 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 |        |            | 5.68500   | 113.58259 | 5.68500            | 113.56511          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35431          |                   |            |  | 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            | 100.91686          |                   |            |  | 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 |        |            | 8.20500   | 106.95308 | 8.20500            | 106.92946          |                   |            |  | 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            | 99.84137           |                   |            |  | 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            | 100.95816          |                   |            |  | 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            | 99.13076           |                   |            |  | 0.00        | 0                |            |
| <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            | 100.72684          |                   |            |  | 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            | 101.26933          |                   |            |  | 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            | 98.69789           |                   |            |  | 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            | 100.33863          |                   |            |  | 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            | 100.35326          |                   |            |  | 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            | 96.77085           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT30 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 GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT31 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48236          |                   |            |  | 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            | 98.44257           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 98.04031           |                   |            |  | 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            | 98.48064           |                   |            |  | 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            | 97.11169           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.02597          |                   |            |  | 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            | 100.86117          |                   |            |  | 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            | 99.14891           |                   |            |  | 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            | 100.75653          |                   |            |  | 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            | 100.61155          |                   |            |  | 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>         |            |
| GRT45 On 24/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20434          |                   |            |  | 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            | 100.19394          |                   |            |  | 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 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            | 100.56096          |                   |            |  | 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            | 100.10139          |                   |            |  | 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            | 101.60118          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T4 On 23/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.59608          |                   |            |  | 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            | 100.10873          |                   |            |  | 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            | 100.48708          |                   |            |  | 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            | 99.39356           |                   |            |  | 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            | 97.25766           |                   |            |  | 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            | 98.35097           |                   |            |  | 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            | 99.86385           |                   |            |  | 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            | 100.61559          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46688          |                   |            |  | 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            | 100.39308          |                   |            |  | 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>         |                     |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.03205          |                   |            |  | 0.00        | 0                |                     |
| <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            | 100.02621          |                   |            |  | 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            | 100.02460          |                   |            |  | 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  |        |            | 2.50000   | 308.94170 | 2.50000            | 308.89503          |                   |            |  | 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  |        |            | 2.85000   | 2.85000   | 2.85000            | 312.77298          |                   |            |  | 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  |        |            | 9.72500   | 107.63945 | 9.72500            | 107.61167          |                   |            |  | 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  |        |            | 5.26500   | 73.99940  | 5.26500            | 93.48210           |                   |            |  | 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  |        |            | 11.36000  | 89.58245  | 11.36000           | 89.55556           |                   |            |  | 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 | 13.16177  | 100.00000          | 13.13280           |                   |            |  | 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  |        |            | 11.40000  | 88.89907  | 11.40000           | 88.87229           |                   |            |  | 0.00        | 0                | 5,020,000,00        |
| <b>Total HWAY35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,020,000,00</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 HWAY35</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>5,020,000,00</b>  |
| HWAY3 On 31/07/2035 Spot Bond  |        |            | 100.00000 | 13.16093  | 100.00000          | 13.13196           |                   |            |                               | 0.00                  | 0                     |                      |
| <b>Total HWAY35/R209 SPOT</b>  |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For HWAY35/R209</b>   |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                      |
| HWF11 On 15/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.05574          |                   |            |                               | 0.00                  | 0                     | 25,000,000,00        |
| <b>Total HWF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>25,000,000,00</b> |
| <b>Total For HWF11</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>25,000,000,00</b> |
| HWF12 On 29/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.07538          |                   |            |                               | 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            | 100.48743          |                   |            |                               | 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>              |                      |
| I2025 On 31/01/2025 Spot Bond  |        |            | 2.73000   | 147.64239 | 2.73000            | 147.61928          |                   |            | 7,837,876,683,000.00          | 2,871,017,100         | 307,512,944,20        |                      |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>7,837,876,683,000.00</b>   | <b>2,871,017,100</b>  | <b>307,512,944,20</b> |                      |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   |            | <b>7,837,876,683,000.00</b>   | <b>2,871,017,100</b>  | <b>307,512,944,20</b> |                      |
| I2029 On 31/03/2029 Spot Bond  |        |            | 4.05000   | 102.83531 | 4.05000            | 102.81547          |                   |            | 57,595,322,970,000.00         | 14,221,067,400        | 168,830,270,00        |                      |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>57,595,322,970,000.00</b>  | <b>14,221,067,400</b> | <b>168,830,270,00</b> |                      |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   |            | <b>57,595,322,970,000.00</b>  | <b>14,221,067,400</b> | <b>168,830,270,00</b> |                      |
| I2033 On 28/02/2033 Spot Bond  |        |            | 4.43500   | 98.59433  | 4.43500            | 98.57420           |                   |            | 68,404,582,271,000.00         | 15,423,806,600        | 128,564,985,90        |                      |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>68,404,582,271,000.00</b>  | <b>15,423,806,600</b> | <b>128,564,985,90</b> |                      |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>68,404,582,271,000.00</b>  | <b>15,423,806,600</b> | <b>128,564,985,90</b> |                      |
| I2038 On 31/01/2038 Spot Bond  |        |            | 4.53000   | 111.51673 | 4.53000            | 111.49391          |                   |            | 283,800,230,484,060.00        | 62,649,057,502        | 326,966,981,10        |                      |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>283,800,230,484,060.00</b> | <b>62,649,057,502</b> | <b>326,966,981,10</b> |                      |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>283,800,230,484,060.00</b> | <b>62,649,057,502</b> | <b>326,966,981,10</b> |                      |
| I2046 On 31/03/2046 Spot Bond  |        |            | 4.55000   | 99.46354  | 4.55000            | 99.44301           |                   |            | 61,737,111,800,000.00         | 13,568,596,000        | 383,196,807,60        |                      |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>61,737,111,800,000.00</b>  | <b>13,568,596,000</b> | <b>383,196,807,60</b> |                      |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>61,737,111,800,000.00</b>  | <b>13,568,596,000</b> | <b>383,196,807,60</b> |                      |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.55000   | 100.29485 | 4.55000            | 100.27408          |                   |            | 239,707,463,613,800.00        | 52,682,959,036        | 267,046,225,10        |                      |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>239,707,463,613,800.00</b> | <b>52,682,959,036</b> | <b>267,046,225,10</b> |                      |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>239,707,463,613,800.00</b> | <b>52,682,959,036</b> | <b>267,046,225,10</b> |                      |
| IBL101 On 24/05/2022 Spot Bond |        |            | 5.52000   | 5.52000   | 5.52000            | 105.73283          |                   |            | 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            | 101.74628          |                   |            | 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 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 |        |            | 2.62000   | 307.94396 | 2.62000            | 307.89644          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <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            | 100.72130          |                   |            |  | 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            | 100.52064          |                   |            |  | 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            | 100.72599          |                   |            |  | 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            | 100.54820          |                   |            |  | 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            | 100.63625          |                   |            |  | 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            | 101.17806          |                   |            |  | 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            | 100.63713          |                   |            |  | 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            | 99.93511           |                   |            |  | 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            | 100.60662          |                   |            |  | 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            | 101.10643          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74382          |                   |            |  | 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            | 100.21966          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00139          |                   |            |  | 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            | 100.58643          |                   |            |  | 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            | 100.54454          |                   |            |  | 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            | 100.70805          |                   |            |  | 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            | 100.66075          |                   |            |  | 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            | 100.58146          |                   |            |  | 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            | 100.55456          |                   |            |  | 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            | 100.55133          |                   |            |  | 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            | 100.31734          |                   |            |  | 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            | 100.24100          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL145 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 IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02907          |                   |            |  | 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>         |            |
| IBL148 On 25/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45491          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL149 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47778          |                   |            |  | 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            | 101.46469          |                   |            |  | 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>         |            |
| IBL154 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.55120          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL36 On 31/01/2022 Spot Bond  |        |            | 1.51000   | 1.51000   | 1.51000            | 170.96406          |                   |            |  | 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>         |            |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 6.16500   | 115.39217 | 6.16500            | 115.37313          |                   |            |  | 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            | 101.09320          |                   |            |  | 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  |        |            | 1.80000   | 170.47199 | 1.80000            | 170.44958          |                   |            |  | 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>         |            |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 4.59500   | 110.87942 | 4.59500            | 110.86550          |                   |            |  | 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            | 100.91278          |                   |            |  | 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  |        |            | 4.40500   | 103.49873 | 4.40500            | 103.48644          |                   |            |  | 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 IBL88 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL88</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL88/F On 20/05/2021 Spot Bond |        |            | 100.00000 | 77.07510  | 100.00000          | 76.92064           |                   |            |  | 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            | 100.61465          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL89 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL89</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL95 On 12/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.04160          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL95 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL95</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL98 On 03/10/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.30123          |                   |            |  | 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  |        |            | 7.40500   | 108.26301 | 7.40500            | 108.24127          |                   |            |  | 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  |        |            | 9.67000   | 111.41740 | 9.67000            | 111.70489          |                   |            |  | 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            | 100.42697          |                   |            |  | 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  |        |            | 8.02500   | 113.82138 | 8.02500            | 113.79678          |                   |            |  | 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            | 100.91454          |                   |            |  | 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            | 99.76359           |                   |            |  | 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            | 100.67635          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.43094           |                   |            |  | 0.00        | 0                |            |
| <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            | 99.06792           |                   |            |  | 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            | 100.78081          |                   |            |  | 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            | 100.30790          |                   |            |  | 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            | 98.60234           |                   |            |  | 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>         |            |
| IDCG21 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25765          |                   |            |  | 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            | 98.52915           |                   |            |  | 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            | 101.07772          |                   |            |  | 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            | 100.31906          |                   |            |  | 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  |        |            | 6.90500   | 106.80678 | 6.90500            | 106.78686          |                   |            |  | 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  |        |            | 5.26000   | 102.94349 | 5.26000            | 102.92886          |                   |            |  | 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>         |            |
| ING196 On 30/06/2027 Spot Bond |        |            |           |           | 0.00000            | 60.01181           |                   |            |  | 0.00        | 0                |            |
| <b>Total ING196 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 ING196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| ING362 On 24/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52893          |                   |            |  | 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            | 101.72631          |                   |            |  | 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            | 101.37164          |                   |            |  | 0.00        | 60,000,000        | 30,000,00        |
| <b>Total ING383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,00</b> |
| <b>Total For ING383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,00</b> |
| ING384 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 94.65892           |                   |            |  | 0.00        | 80,000,000        | 40,000,00        |
| <b>Total ING384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,00</b> |
| <b>Total For ING384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,00</b> |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42873          |                   |            |  | 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            | 101.28734          |                   |            |  | 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 |        |            | 6.70500   | 105.70537 | 6.70500            | 105.68608          |                   |            |  | 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            | 103.63716          |                   |            |  | 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            | 101.69558          |                   |            |  | 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>          |                  |
| IPF16 On 17/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.30214          |                   |            |  | 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>          |                  |
| IPF18 On 22/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.21990          |                   |            |  | 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            | 100.22396          |                   |            |  | 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 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            | 99.83875           |                   |            |  | 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            | 100.33769          |                   |            |  | 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            | 100.83806          |                   |            |  | 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            | 101.14162          |                   |            |  | 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            | 100.78003          |                   |            |  | 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            | 100.79566          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.12962          |                   |            |  | 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            | 98.37419           |                   |            |  | 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            | 100.02822          |                   |            |  | 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            | 100.33599          |                   |            |  | 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   | 101.19459 | 2.75000            | 101.18708          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IV019 On 31/03/2028 Spot Bond |        |            | 5.95000   | 168.03988 | 5.95000            | 167.99888          |                   |            |  | 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            | 101.21320          |                   |            |  | 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 |        |            | 6.70500   | 105.55633 | 6.70500            | 105.53707          |                   |            |  | 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            | 102.05246          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV036 On 22/07/2021 Spot Bond |        |            |           |           | 0.00000            | 102.82983          |                   |            |  | 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            | 100.30182          |                   |            |  | 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>         |            |
| IV039 On 31/01/2022 Spot Bond |        |            | 3.90000   | 3.90000   | 3.90000            | 166.79199          |                   |            |  | 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            | 101.89879          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV041 On 29/09/2021 Spot Bond |        |            | 7.52500   | 106.35440 | 7.52500            | 106.33271          |                   |            |  | 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            | 103.05243          |                   |            |  | 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 |        |            | 7.54000   | 7.54000   | 7.54000            | 105.68226          |                   |            |  | 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            | 101.31689          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV044 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 IV044</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV045 On 31/01/2022 Spot Bond  |        |            | 2.40000   | 169.41744 | 2.40000            | 169.39244          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.26748          |                   |            |  | 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            | 101.79984          |                   |            |  | 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  |        |            | 5.85000   | 169.10355 | 5.85000            | 169.06275          |                   |            |  | 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>         |            |
| IVC034 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10427          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC040 On 24/07/2021 Spot Bond |        |            | 10.70500  | 103.53196 | 10.70500           | 103.50263          |                   |            |  | 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 |        |            | 6.02000   | 105.11922 | 6.02000            | 105.10209          |                   |            |  | 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            | 100.13044          |                   |            |  | 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            | 100.13368          |                   |            |  | 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            | 100.13152          |                   |            |  | 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            | 101.08209          |                   |            |  | 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 |        |            | 5.67000   | 102.77753 | 5.67000            | 102.76188          |                   |            |  | 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 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            | 100.36571          |                   |            |  | 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            | 100.83772          |                   |            |  | 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            | 101.20611          |                   |            |  | 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            | 101.10116          |                   |            |  | 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            | 100.57793          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.14755          |                   |            |  | 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            | 100.47953          |                   |            |  | 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 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05464          |                   |            |  | 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 03/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10748          |                   |            |  | 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            | 100.22573          |                   |            |  | 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            | 100.86449          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81604          |                   |            |  | 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            | 100.44279          |                   |            |  | 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            | 100.74506          |                   |            |  | 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>         |            |
| IVC156 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.98982          |                   |            |  | 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            | 100.12296          |                   |            |  | 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            | 100.30763          |                   |            |  | 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            | 100.35598          |                   |            |  | 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            | 100.18362          |                   |            |  | 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            | 101.68265          |                   |            |  | 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>         |            |
| IVC173 On 17/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.26069          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC173 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 IVC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43520          |                   |            |  | 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            | 100.11202          |                   |            |  | 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            | 99.92376           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC179 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 98.96114           |                   |            |  | 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            | 98.96113           |                   |            |  | 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            | 100.69353          |                   |            |  | 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            | 100.74388          |                   |            |  | 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            | 100.27264          |                   |            |  | 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            | 100.12692          |                   |            |  | 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            | 100.17053          |                   |            |  | 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   | 100.33994 | 7.40000            | 100.31991          |                   |            |  | 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>         |            |
| IVC187 On 27/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54621          |                   |            |  | 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 IVC187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC188 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56576          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC190 On 15/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32413          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ021 On 07/01/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.92430           |                   |            |  | 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 |        |            | 3.95000   | 3.95000   | 3.95000            | 99.84872           |                   |            |  | 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 |        |            | 3.95000   | 3.95000   | 3.95000            | 99.77326           |                   |            |  | 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 |        |            | 3.95000   | 3.95000   | 3.95000            | 99.69790           |                   |            |  | 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 |        |            | 4.00000   | 4.00000   | 4.00000            | 99.61790           |                   |            |  | 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 |        |            | 4.00000   | 4.00000   | 4.00000            | 99.56356           |                   |            |  | 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 |        |            | 4.00000   | 4.00000   | 4.00000            | 99.54183           |                   |            |  | 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 |        |            | 4.00000   | 4.00000   | 4.00000            | 99.48757           |                   |            |  | 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 |        |            | 4.00000   | 4.00000   | 4.00000            | 99.46588           |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVZ030 On 23/02/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.41170           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ031 On 25/02/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.39004           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ031 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ031</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ032 On 04/03/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.29730           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ033 On 11/03/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.21983           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ034 On 18/03/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.14249           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ035 On 25/03/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.06526           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JIBAR On 15/03/2020 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>         |            |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30165          |                   |            |  | 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            | 99.96611           |                   |            |  | 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 |        |            | 6.25500   | 105.08413 | 6.25500            | 105.06635          |                   |            |  | 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            | 98.72052           |                   |            |  | 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            | 98.31981           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP013 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 KAP013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP013 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06567          |                   |            |  | 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>         |            |
| KAP014 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 97.20369           |                   |            |  | 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>         |            |
| KAP015 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53396          |                   |            |  | 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>         |            |
| KAP016 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17774          |                   |            |  | 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>         |            |
| KAP017 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04347          |                   |            |  | 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   |        |            | 7.99500   | 130.99467 | 7.99500            | 130.96630          |                   |            |  | 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            | 95.60051           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK18 On 22/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 93.49913           |                   |            |  | 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  |        |            | 6.48500   | 105.78471 | 6.48500            | 105.76616          |                   |            |  | 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            | 94.20823           |                   |            |  | 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  |        |            | 8.50500   | 108.12656 | 8.50500            | 108.10183          |                   |            |  | 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            | 98.48151           |                   |            |  | 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 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            | 94.40435           |                   |            |  | 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 |        |            | 11.79500  | 95.57706  | 11.79500           | 95.54680           |                   |            |  | 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 |        |            | 9.55500   | 101.14936 | 9.55500            | 101.12342          |                   |            |  | 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            | 95.14966           |                   |            |  | 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            | 91.86328           |                   |            |  | 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            | 100.81883          |                   |            |  | 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            | 99.95887           |                   |            |  | 0.00        | 0                |            |
| <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            | 94.16530           |                   |            |  | 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            | 93.70956           |                   |            |  | 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            | 84.22081           |                   |            |  | 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            | 101.51918          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| LGL06 On 04/10/2022 Spot Bond |        |            | 6.05500   | 109.38843 | 6.05500            | 109.37051          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| LGL07 On 04/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.32490          |                   |            |  | 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            | 101.66895          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL09 On 28/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.81692          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL10 On 08/10/2025 Spot Bond |        |            |           |           | 0.00000            | 99.23401           |                   |            |  | 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            | 100.45480          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LHL27 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13120          |                   |            |  | 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>         |                     |
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33661          |                   |            |  | 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>         |                     |
| LOM02 On 30/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34114          |                   |            |  | 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            | 100.80311          |                   |            |  | 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            | 100.82599          |                   |            |  | 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            | 100.58976          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LRFA3 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 LRFA3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LRFB3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61536          |                   |            |  | 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            | 100.63456          |                   |            |  | 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 08/01/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97380           |                   |            |  | 0.00        | 0                |            |
| <b>Total MAQ192 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MAQ192</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF05 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.68163          |                   |            |  | 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            | 100.79221          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF06 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61675          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF063 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF063</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF06 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22320          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF065 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF065</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF06 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42610          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF06 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.51333          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF067 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF067</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF06 On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56107          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF068 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF068</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP03 On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.67738          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP03 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55936          |                   |            |  | 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 MBP039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53158          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP040 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP040</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 13/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91399           |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04236          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86802          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.11388          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP044 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP044</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24344          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.86690          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48849          |                   |            |  | 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            | 100.11390          |                   |            |  | 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            | 100.11634          |                   |            |  | 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            | 100.92650          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41812          |                   |            |  | 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 |        |            | 4.83000   | 104.08216 | 4.83000            | 104.06851          |                   |            |  | 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 |        |            | 6.95000   | 6.95000   | 6.95000            | 121.37917          |                   |            |  | 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 |        |            | 5.30500   | 112.76021 | 5.30500            | 112.74416          |                   |            |  | 0.00        | 0                | 1,050,000,00        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.30012          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MMIG0 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.78354           |                   |            |  | 0.00        | 0                |                     |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 98.67570           |                   |            |  | 0.00        | 0                |                     |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MML02 On 10/12/2026 Spot Bond |        |            | 7.55500   | 108.86694 | 7.55500            | 108.84476          |                   |            |  | 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            | 99.78929           |                   |            |  | 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            | 99.63603           |                   |            |  | 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            | 98.76110           |                   |            |  | 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            | 100.30291          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MTN11 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 MTN11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96624          |                   |            |  | 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            | 98.28986           |                   |            |  | 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            | 100.73445          |                   |            |  | 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            | 100.76551          |                   |            |  | 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            | 99.79116           |                   |            |  | 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            | 99.05041           |                   |            |  | 0.00        | 760,000,000        | 380,000,000        |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>760,000,000</b> | <b>380,000,000</b> |
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>760,000,000</b> | <b>380,000,000</b> |
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 98.95540           |                   |            |  | 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            | 100.42127          |                   |            |  | 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            | 100.20478          |                   |            |  | 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            | 101.63231          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08068          |                   |            |  | 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 |        |            | 7.50500   | 106.80453 | 7.50500            | 106.78315          |                   |            |  | 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 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            | 101.17482          |                   |            |  | 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            | 100.79681          |                   |            |  | 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>         |            |
| MWAR( On 22/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61639          |                   |            |  | 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>         |            |
| MWAR( On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60446          |                   |            |  | 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>         |            |
| MWAR( On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60445          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.65236          |                   |            |  | 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            | 101.08007          |                   |            |  | 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 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.85709          |                   |            |  | 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            | 100.25169          |                   |            |  | 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            | 100.32515          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| N6G26 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60395          |                   |            |  | 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            | 100.21839          |                   |            |  | 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            | 100.28206          |                   |            |  | 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            | 100.33607          |                   |            |  | 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            | 100.38565          |                   |            |  | 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 |        |            | 5.52500   | 105.89043 | 5.52500            | 105.87449          |                   |            |  | 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>         |            |
| NAM03 On 01/08/2023 Spot Bond |        |            | 6.10500   | 113.60773 | 6.10500            | 113.58917          |                   |            |  | 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 |        |            | 8.43500   | 113.59891 | 8.43500            | 113.57340          |                   |            |  | 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            | 100.97355          |                   |            |  | 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            | 101.00329          |                   |            |  | 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            | 100.87180          |                   |            |  | 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            | 100.95228          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG04G 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 NBG04G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89185          |                   |            |  | 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>         |                     |
| NBK12 On 19/03/2021 Spot Bond |        |            | 5.40500   | 103.60076 | 5.40500            | 103.58558          |                   |            |  | 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   | 102.81405 | 9.38000            | 102.78811          |                   |            |  | 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 |        |            | 5.67000   | 114.65803 | 5.67000            | 114.64032          |                   |            |  | 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 |        |            | 4.55500   | 102.48360 | 4.55500            | 102.47106          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK14A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK14A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK15 On 11/02/2022 Spot Bond |        |            | 4.97000   | 107.57374 | 4.97000            | 107.55938          |                   |            |  | 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 |        |            | 5.55500   | 117.85126 | 5.55500            | 117.83370          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK17 On 22/04/2026 Spot Bond |        |            | 6.32500   | 118.16680 | 6.32500            | 118.14658          |                   |            |  | 0.00        | 0                | 1,220,000,00        |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,220,000,00</b> |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,220,000,00</b> |
| NBK19 On 01/06/2022 Spot Bond |        |            | 5.50000   | 106.46907 | 5.50000            | 106.45319          |                   |            |  | 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 |        |            | 6.31500   | 119.30283 | 6.31500            | 119.28246          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK20A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK20A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK20 On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26896          |                   |            |  | 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 |        |            | 7.35500   | 121.66387 | 7.35500            | 121.63999          |                   |            |  | 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 NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK22 On 19/11/2022 Spot Bond  |        |            | 4.59500   | 111.02950 | 4.59500            | 111.01557          |                   |            |  | 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  |        |            | 6.04000   | 120.75996 | 6.04000            | 120.74012          |                   |            |  | 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  |        |            | 7.08000   | 122.13779 | 7.08000            | 122.11432          |                   |            |  | 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> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72798          |                   |            |  | 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  |        |            | 5.06500   | 5.06500   | 5.06500            | 115.18644          |                   |            |  | 0.00        | 0                |                     |
| <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            | 103.91375          |                   |            |  | 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>         |                     |
| NBK26 On 10/05/2023 Spot Bond  |        |            | 100.00000 | 25.55610  | 100.00000          | 25.49891           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 104.19489          |                   |            |  | 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>         |                     |
| NBK27 On 10/05/2026 Spot Bond  |        |            | 7.26500   | 118.70911 | 7.26500            | 118.68571          |                   |            |  | 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>         |                     |
| NBK28 On 02/08/2023 Spot Bond  |        |            | 5.00000   | 116.23653 | 5.00000            | 116.22092          |                   |            |  | 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>         |                     |
| NBK29 On 31/07/2026 Spot Bond  |        |            | 6.42500   | 123.37238 | 6.42500            | 123.35117          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK29A</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK30 On 20/02/2024 Spot Bond  |        |            | 5.63000   | 114.85437 | 5.63000            | 114.83705          |                   |            |  | 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            | 100.82847          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK30B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK30B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK31 On 09/11/2023 Spot Bond  |        |            | 5.75500   | 110.96160 | 5.75500            | 110.94421          |                   |            |  | 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            | 101.00226          |                   |            |  | 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>         |            |
| NBK34I On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94872          |                   |            |  | 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            | 103.01507          |                   |            |  | 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            | 102.43598          |                   |            |  | 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            | 101.49309          |                   |            |  | 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   |        |            | 9.23000   | 9.23000   | 9.23000            | 71.44725           |                   |            |  | 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            | 104.34129          |                   |            |  | 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            | 101.04297          |                   |            |  | 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            | 102.71287          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK43B 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 NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK44I On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.67473          |                   |            |  | 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            | 101.72636          |                   |            |  | 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            | 101.75628          |                   |            |  | 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            | 103.26706          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK47B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK47B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78777          |                   |            |  | 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            | 101.25315          |                   |            |  | 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            | 102.02317          |                   |            |  | 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            | 101.01943          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK51B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK51B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11565          |                   |            |  | 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            | 100.28230          |                   |            |  | 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            | 100.57685          |                   |            |  | 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            | 101.24705          |                   |            |  | 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 NBKB55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.80426          |                   |            |  | 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            | 100.91880          |                   |            |  | 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            | 100.20509          |                   |            |  | 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            | 100.90103          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.99269          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.46228           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.24748          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 8.40000   | 109.40992 | 8.40000            | 109.38505          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.24531          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 8.43500   | 108.79087 | 8.43500            | 108.76605          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN85 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 NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24748          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25084          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25517          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NEDT1 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 103.27627          |                   |            |  | 0.00        | 0                |            |
| <b>Total NEDT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NEDT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NEDT1 On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 103.23211          |                   |            |  | 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            | 101.04460          |                   |            |  | 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            | 102.43306          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.67261          |                   |            |  | 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            | 103.51995          |                   |            |  | 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            | 100.97466          |                   |            |  | 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            | 102.14275          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.93381          |                   |            |  | 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 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            | 100.70781          |                   |            |  | 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            | 98.90101           |                   |            |  | 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            | 104.86012          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGLT1 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 104.41475          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGLT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGLT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGLT1 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 104.12410          |                   |            |  | 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            | 101.58447          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGT103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGT103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGT10 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 103.42606          |                   |            |  | 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            | 100.88567          |                   |            |  | 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            | 101.38727          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.02725          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGT107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGT107</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM00 On 12/05/2021 Spot Bond |        |            | 13.50000  | 102.03273 | 13.50000           | 101.99668          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NHM00 On 16/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.58191           |                   |            |  | 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            | 99.76679           |                   |            |  | 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            | 101.38670          |                   |            |  | 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>         |            |
| NHM01 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80469          |                   |            |  | 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            | 100.45929          |                   |            |  | 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            | 100.74100          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43111          |                   |            |  | 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            | 101.13976          |                   |            |  | 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            | 100.61465          |                   |            |  | 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            | 100.78636          |                   |            |  | 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            | 100.81442          |                   |            |  | 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>         |            |
| NHM02 On 25/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78386          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM020 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 NHM020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NI202 On 07/12/2033 Spot Bond  |        |            | 5.45000   | 5.45000   | 5.45000            | 196.83091          |                   |            |  | 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  |        |            | 4.56000   | 4.56000   | 4.56000            | 183.50449          |                   |            |  | 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   |        |            | 3.48500   | 3.48500   | 3.48500            | 143.41276          |                   |            |  | 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   |        |            | 4.35000   | 4.35000   | 4.35000            | 100.55828          |                   |            |  | 0.00        | 0                |            |
| <b>Total NI29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</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   |        |            | 5.28000   | 5.28000   | 5.28000            | 101.09446          |                   |            |  | 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 |        |            | 3.59000   | 3.59000   | 3.59000            | 142.83883          |                   |            |  | 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 |        |            | 3.98000   | 3.98000   | 3.98000            | 140.73032          |                   |            |  | 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 |        |            | 4.60000   | 4.60000   | 4.60000            | 183.03594          |                   |            |  | 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 |        |            | 4.35000   | 186.02443 | 4.35000            | 185.98702          |                   |            |  | 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 |        |            | 5.39500   | 99.62885  | 5.39500            | 99.60619           |                   |            |  | 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 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            | 100.18151          |                   |            |  | 0.00        | 0                | 2,500,000.00        |
| <b>Total NN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| <b>Total For NN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| NN014 On 10/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.50227          |                   |            |  | 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            | 100.44743          |                   |            |  | 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            | 96.69544           |                   |            |  | 0.00        | 0                |                     |
| <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            | 131.19606          |                   |            |  | 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            | 102.65046          |                   |            |  | 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            | 102.75660          |                   |            |  | 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            | 100.60469          |                   |            |  | 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            | 101.75839          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06920          |                   |            |  | 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>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN037 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 108.79151          |                   |            |  | 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            | 101.23463          |                   |            |  | 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            | 100.61638          |                   |            |  | 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            | 101.44205          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN043 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 123.63090          |                   |            |  | 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            | 100.90774          |                   |            |  | 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            | 123.45150          |                   |            |  | 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            | 121.00145          |                   |            |  | 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            | 100.34355          |                   |            |  | 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            | 112.53158          |                   |            |  | 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            | 101.86411          |                   |            |  | 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            | 102.83543          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN056 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 NN056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN057 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.82892          |                   |            |  | 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            | 99.86160           |                   |            |  | 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            | 100.36232          |                   |            |  | 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>         |            |
| NNF01 On 19/01/2021 Spot Bond |        |            |           |           | 0.00000            | 117.41000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.07931          |                   |            |  | 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            | 102.28000          |                   |            |  | 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            | 100.39000          |                   |            |  | 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            | 103.94000          |                   |            |  | 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            | 102.82000          |                   |            |  | 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            | 101.75702          |                   |            |  | 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            | 100.69884          |                   |            |  | 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            | 100.68591          |                   |            |  | 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 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            | 95.08906           |                   |            |  | 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            | 100.61626          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.58414          |                   |            |  | 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>         |            |
| NNF02 On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32330          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 95.08906           |                   |            |  | 0.00        | 0                |            |
| <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            | 126.11274          |                   |            |  | 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            | 107.09598          |                   |            |  | 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            | 100.39444          |                   |            |  | 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            | 84.93295           |                   |            |  | 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            | 100.59729          |                   |            |  | 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            | 100.59855          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NQ1A2: On 22/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55650          |                   |            |  | 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            | 100.43026          |                   |            |  | 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            | 111.41735          |                   |            |  | 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            | 100.64649          |                   |            |  | 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            | 100.61646          |                   |            |  | 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>         |            |
| NQ1C1: On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.48393          |                   |            |  | 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            | 113.54548          |                   |            |  | 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            | 100.50182          |                   |            |  | 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 |        |            | 6.17500   | 112.54550 | 6.17500            | 112.52660          |                   |            |  | 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 |        |            | 2.75000   | 195.40009 | 2.75000            | 195.36925          |                   |            |  | 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 |        |            | 8.67500   | 121.39077 | 8.67500            | 121.36245          |                   |            |  | 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 | 13.47761  | 100.00000          | 13.44762           |                   |            |  | 0.00        | 0                |            |
| <b>Total NRA028/R186 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 NRA028/R186</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66176          |                   |            |  | 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            | 100.73975          |                   |            |  | 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            | 100.71552          |                   |            |  | 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            | 100.20312          |                   |            |  | 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            | 100.73867          |                   |            |  | 0.00        | 0                |               |
| <b>Total NTC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For NTC25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.73861           |                   |            |  | 0.00        | 0                |               |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For NTC26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| NTC27 On 12/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31169          |                   |            |  | 0.00        | 0                |               |
| <b>Total NTC27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For NTC27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| NTC28 On 12/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31601          |                   |            |  | 0.00        | 0                |               |
| <b>Total NTC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For NTC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| NTC29 On 19/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21678          |                   |            |  | 0.00        | 0                |               |
| <b>Total NTC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For NTC29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| NTC30 On 25/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |               |
| <b>Total NTC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For NTC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| NTC31 On 10/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39439          |                   |            |  | 0.00        | 0                |               |
| <b>Total NTC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For NTC31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| NTC32 On 29/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28496          |                   |            |  | 0.00        | 0                | 18,000,000.00 |

| 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 NTC32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            | <b>18,000,000.00</b> |
| <b>Total For NTC32</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            | <b>18,000,000.00</b> |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20327          |                   |            |                              | 0.00                 | 0                   |                      |
| <b>Total OMI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            |                      |
| <b>Total For OMI01</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            |                      |
| OML06 On 19/03/2022 Spot Bond |        |            | 5.35500   | 108.79895 | 5.35500            | 108.78306          |                   |            |                              | 0.00                 | 0                   | 1,500,000.00         |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            | <b>1,500,000.00</b>  |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            | <b>1,500,000.00</b>  |
| OML07 On 19/03/2025 Spot Bond |        |            | 6.61500   | 118.98606 | 6.61500            | 118.96466          |                   |            |                              | 0.00                 | 0                   | 1,530,000.00         |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            | <b>1,530,000.00</b>  |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            | <b>1,530,000.00</b>  |
| OML09 On 14/09/2022 Spot Bond |        |            | 5.55500   | 111.91828 | 5.55500            | 111.90133          |                   |            |                              | 0.00                 | 0                   | 1,000,000.00         |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            | <b>1,000,000.00</b>  |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            | <b>1,000,000.00</b>  |
| OML10 On 14/09/2025 Spot Bond |        |            | 6.94000   | 120.95923 | 6.94000            | 120.93643          |                   |            | 19,432,000,000,000.00        |                      | 2,800,000,000       | 1,610,000.00         |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,432,000,000,000.00</b> | <b>2,800,000,000</b> | <b>1,610,000.00</b> |                      |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            | <b>19,432,000,000,000.00</b> | <b>2,800,000,000</b> | <b>1,610,000.00</b> |                      |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 98.90455           |                   |            |                              | 0.00                 | 0                   |                      |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            |                      |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            |                      |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89626          |                   |            |                              | 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            | 100.37537          |                   |            |                              | 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            | 100.38633          |                   |            |                              | 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>            |                      |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52941          |                   |            |                              | 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            | 99.97309           |                   |            |                              | 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>            |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded       | Opt Intere               |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|--------------------------|
| PMM54 On 07/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76515          |                   |            |  | 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            | 100.50925          |                   |            |  | 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            | 100.63453          |                   |            |  | 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            | 100.72405          |                   |            |  | 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>               |                          |
| PRE2C On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73683          |                   |            |  | 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            | 100.74961          |                   |            |  | 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  |        |            | 6.55500   | 119.67291 | 6.65500            | 119.11005          |                   |            |  | 969,549,805,015,000.00       | 1,368,352,373,000      | 1,643,327,377,300        |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>9,549,805,015,000.00</b>  | <b>368,352,373,000</b> | <b>543,327,377,300</b>   |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            |  | <b>9,549,805,015,000.00</b>  | <b>368,352,373,000</b> | <b>543,327,377,300</b>   |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.55000   | 316.98186 | 1.55000            | 316.94215          |                   |            |  | 3,952,375,225,000.00         | 2,549,919,500          | 115,692,526,600          |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>3,952,375,225,000.00</b>  | <b>2,549,919,500</b>   | <b>115,692,526,600</b>   |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            |  | <b>3,952,375,225,000.00</b>  | <b>2,549,919,500</b>   | <b>115,692,526,600</b>   |
| R202 On 07/12/2033 Spot Bond  |        |            | 4.45000   | 217.61619 | 4.45000            | 217.57188          |                   |            |  | 45,350,092,400,000.00        | 10,191,032,000         | 150,212,143,300          |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>15,350,092,400,000.00</b> | <b>10,191,032,000</b>  | <b>150,212,143,300</b>   |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            |  | <b>15,350,092,400,000.00</b> | <b>10,191,032,000</b>  | <b>150,212,143,300</b>   |
| R2023 On 28/02/2023 Spot Bond |        |            | 4.40500   | 109.52459 | 4.50500            | 109.30013          |                   |            |  | 831,533,321,890,500.00       | 415,785,090,100        | 612,600,909,600          |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>1,533,321,890,500.00</b>  | <b>415,785,090,100</b> | <b>612,600,909,600</b>   |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>1,533,321,890,500.00</b>  | <b>415,785,090,100</b> | <b>612,600,909,600</b>   |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.72500   | 98.99043  | 8.72500            | 98.96746           |                   |            |  | 603,962,186,220,000.00       | 986,127,471,200        | 1,821,343,807,000        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>13,962,186,220,000.00</b> | <b>986,127,471,200</b> | <b>321,343,807,000</b>   |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>13,962,186,220,000.00</b> | <b>986,127,471,200</b> | <b>321,343,807,000</b>   |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.68500   | 92.52635  | 9.68500            | 92.50232           |                   |            |  | 674,828,839,345,000.00       | 276,182,637,000        | 1,095,623,465,300        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>14,828,839,345,000.00</b> | <b>276,182,637,000</b> | <b>1,095,623,465,300</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 R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>4,828,839,345,000.00</b>  | <b>276,182,637,000</b> | <b>095,623,465,300</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.49500  | 91.33602  | 10.49500           | 91.31022           |                   |            | 000,488,023,031,000.00       | 381,180,373,800        | 1,095,095,273,200      |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,488,023,031,000.00</b>  | <b>381,180,373,800</b> | <b>095,095,273,200</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>10,488,023,031,000.00</b> | <b>381,180,373,800</b> | <b>095,095,273,200</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 10.72500  | 86.80981  | 10.72500           | 86.78517           |                   |            | 060,341,552,265,000.00       | 565,066,811,400        | 715,758,152,600        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,341,552,265,000.00</b>  | <b>565,066,811,400</b> | <b>715,758,152,600</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>10,341,552,265,000.00</b> | <b>565,066,811,400</b> | <b>715,758,152,600</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.83500  | 89.22899  | 10.83500           | 89.20341           |                   |            | 198,238,721,840,000.00       | 572,057,104,000        | 1,210,472,544,900      |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,238,721,840,000.00</b> | <b>572,057,104,000</b> | <b>210,472,544,900</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>18,238,721,840,000.00</b> | <b>572,057,104,000</b> | <b>210,472,544,900</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.89500  | 85.80740  | 10.89500           | 85.78266           |                   |            | 431,898,568,503,000.00       | 223,212,351,400        | 1,033,364,827,000      |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,898,568,503,000.00</b>  | <b>223,212,351,400</b> | <b>033,364,827,000</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>11,898,568,503,000.00</b> | <b>223,212,351,400</b> | <b>033,364,827,000</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 10.80000  | 85.20536  | 10.80000           | 85.18060           |                   |            | 418,349,494,320,000.00       | 1,149,847,175,400      | 1,237,694,285,000      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,349,494,320,000.00</b> | <b>149,847,175,400</b> | <b>237,694,285,000</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>18,349,494,320,000.00</b> | <b>149,847,175,400</b> | <b>237,694,285,000</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 3.60000   | 102.53561 | 3.55000            | 102.53729          |                   |            | 160,560,000,000,000.00       | 44,600,000,000         | 455,663,000,000        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0,560,000,000,000.00</b>  | <b>44,600,000,000</b>  | <b>455,663,000,000</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>10,560,000,000,000.00</b> | <b>44,600,000,000</b>  | <b>455,663,000,000</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.24500  | 71.20195  | 10.31000           | 70.80106           |                   |            | 953,243,011,825,000.00       | 288,261,885,000        | 621,563,300,000        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>53,243,011,825,000.00</b> | <b>288,261,885,000</b> | <b>621,563,300,000</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>53,243,011,825,000.00</b> | <b>288,261,885,000</b> | <b>621,563,300,000</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.83000   | 192.33741 | 3.85000            | 192.05408          |                   |            | 56,953,883,631,000.00        | 14,870,465,700         | 86,037,193,600         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,953,883,631,000.00</b> | <b>14,870,465,700</b>  | <b>86,037,193,600</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>16,953,883,631,000.00</b> | <b>14,870,465,700</b>  | <b>86,037,193,600</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.15000   | 171.62551 | 1.15000            | 171.60596          |                   |            | 905,823,605,000.00           | 787,672,700            | 116,561,745,200        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>905,823,605,000.00</b>    | <b>787,672,700</b>     | <b>116,561,745,200</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>905,823,605,000.00</b>    | <b>787,672,700</b>     | <b>116,561,745,200</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.09000   | 88.81813  | 9.17000            | 88.32271           |                   |            | 386,130,268,565,000.00       | 152,489,578,500        | 405,540,830,000        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,130,268,565,000.00</b> | <b>152,489,578,500</b> | <b>405,540,830,000</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>16,130,268,565,000.00</b> | <b>152,489,578,500</b> | <b>405,540,830,000</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.68500  | 67.94338  | 10.68500           | 67.92384           |                   |            | 318,477,746,826,000.00       | 29,806,059,600         | 925,967,747,500        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>18,477,746,826,000.00</b> | <b>29,806,059,600</b>  | <b>925,967,747,500</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>18,477,746,826,000.00</b> | <b>29,806,059,600</b>  | <b>925,967,747,500</b> |
| RDFB0 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60588          |                   |            | 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 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            | 100.50396          |                   |            |  | 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            | 100.01341          |                   |            |  | 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            | 97.80495           |                   |            |  | 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            | 100.30540          |                   |            |  | 0.00        | 0                |            |
| <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            | 96.51443           |                   |            |  | 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            | 100.68371          |                   |            |  | 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            | 98.69212           |                   |            |  | 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            | 99.45633           |                   |            |  | 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            | 98.59752           |                   |            |  | 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            | 100.09930          |                   |            |  | 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            | 100.21382          |                   |            |  | 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>         |            |

| 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 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22395          |                   |            |  | 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            | 100.11678          |                   |            |  | 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            | 97.71134           |                   |            |  | 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            | 96.26592           |                   |            |  | 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>         |            |
| RDFB2 On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68194          |                   |            |  | 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 11/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38265          |                   |            |  | 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            | 101.96787          |                   |            |  | 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            | 100.03592          |                   |            |  | 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            | 100.02990          |                   |            |  | 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>         |            |
| RED16 On 07/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23466          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED161 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED161</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED30 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44331          |                   |            |  | 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>         |            |
| RED40 On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34626          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED402 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 RED402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.69138          |                   |            |  | 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            | 100.60445          |                   |            |  | 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            | 100.92856          |                   |            |  | 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            | 102.12482          |                   |            |  | 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            | 102.41620          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES35 On 25/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.69882          |                   |            |  | 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            | 99.90319           |                   |            |  | 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            | 98.99213           |                   |            |  | 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            | 101.21810          |                   |            |  | 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            | 101.12705          |                   |            |  | 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   |        |            | 5.29500   | 103.42462 | 5.29500            | 103.40984          |                   |            |  | 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 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   |        |            | 6.15500   | 109.57382 | 6.15500            | 109.55557          |                   |            |  | 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   |        |            | 11.04000  | 96.64268  | 11.04000           | 96.61415           |                   |            |  | 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>         |                     |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 4.80500   | 110.24133 | 4.80500            | 110.22687          |                   |            |  | 0.00        | 0                | 2,030,000,00        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,030,000,00</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,030,000,00</b> |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <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            | 101.88177          |                   |            |  | 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  |        |            | 5.57500   | 104.40278 | 5.57500            | 104.38710          |                   |            |  | 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            | 100.83286          |                   |            |  | 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            | 100.80440          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 4.29500   | 103.06467 | 4.29500            | 103.05278          |                   |            |  | 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  |        |            | 6.11500   | 119.19322 | 6.11500            | 119.17338          |                   |            |  | 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            | 104.65980          |                   |            |  | 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>         |                     |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBS27 On 20/02/2024 Spot Bond |        |            | 5.06000   | 118.30514 | 5.06000            | 118.28908          |                   |            |  | 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  |        |            | 6.21000   | 109.94886 | 6.21000            | 109.93028          |                   |            |  | 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 |        |            | 6.62000   | 117.04419 | 6.62000            | 117.02326          |                   |            |  | 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 |        |            | 5.34500   | 118.81150 | 5.34500            | 118.79418          |                   |            |  | 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>         |            |
| SBS38 On 29/01/2025 Spot Bond |        |            | 5.73500   | 115.99388 | 5.73500            | 115.97605          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS39 On 29/01/2030 Spot Bond |        |            | 7.83500   | 116.26764 | 7.83500            | 116.24336          |                   |            |  | 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  |        |            | 4.25000   | 104.84665 | 4.25000            | 104.83446          |                   |            |  | 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 |        |            | 4.65500   | 110.84427 | 4.65500            | 110.83018          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS42 On 12/11/2025 Spot Bond |        |            | 5.87500   | 121.47141 | 5.87500            | 121.45198          |                   |            |  | 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 |        |            | 6.76000   | 123.61297 | 6.76000            | 123.59028          |                   |            |  | 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            | 100.83017          |                   |            |  | 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 |        |            | 4.75500   | 115.86772 | 4.75500            | 115.85292          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS46 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 SBS46</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.49140          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.68935          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS50 On 31/01/2022 Spot Bond |        |            | 4.36000   | 109.35258 | 4.36000            | 109.33975          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS51 On 31/01/2024 Spot Bond |        |            | 5.04000   | 5.04000   | 5.04000            | 117.52120          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 104.95638          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 104.44000          |                   |            |  | 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            | 101.22583          |                   |            |  | 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 |        |            | 4.45000   | 106.79561 | 4.45000            | 106.78270          |                   |            |  | 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            | 102.25224          |                   |            |  | 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            | 103.46339          |                   |            |  | 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            | 101.75179          |                   |            |  | 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            | 101.67264          |                   |            |  | 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 SBS62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS63 On 31/01/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.16513          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS64 On 31/01/2029 Spot Bond  |        |            |           |           | 0.00000            | 102.60425          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS64 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS64</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS65 On 15/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.01873          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS65</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS66 On 26/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.61468          |                   |            |  | 0.00        | 0                |            |
| <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            | 101.13173          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.85828          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.49441          |                   |            |  | 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 |        |            | 1.97000   | 313.39606 | 1.97000            | 313.35322          |                   |            |  | 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 |        |            | 5.50000   | 5.50000   | 5.50000            | 195.85813          |                   |            |  | 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            | 103.46615          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 104.23899          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT102</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.14103          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT104 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.07390          |                   |            |  | 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            | 103.14295          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.17194           |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT203 On 03/12/2023 Spot Bond |        |            | 6.60500   | 110.85394 | 6.60500            | 110.83415          |                   |            |  | 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            | 99.81038           |                   |            |  | 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            | 99.53978           |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 104.60153          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61647          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SGI004 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 99.87971           |                   |            |  | 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            | 99.88001           |                   |            |  | 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            | 98.42693           |                   |            |  | 0.00        | 0                |            |
| <b>Total SGI006 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 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>         |            |
| SLI4 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.16533          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRA2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71773          |                   |            |  | 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>         |            |
| SLRA4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68578          |                   |            |  | 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            | 100.88155          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.71358          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRA6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRB2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.75247          |                   |            |  | 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>         |            |
| SLRB4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76221          |                   |            |  | 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            | 100.69277          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.76221          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRB6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRC2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88023          |                   |            |  | 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>         |            |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84554          |                   |            |  | 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 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            | 99.88726           |                   |            |  | 0.00        | 0                |                     |
| <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 |        |            |           |           | 0.00000            | 100.78999          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRC6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRC6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SNT02 On 12/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28174          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SNT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SNT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SNT03 On 12/04/2023 Spot Bond |        |            | 6.35500   | 114.02934 | 6.35500            | 114.00975          |                   |            |  | 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            | 100.70289          |                   |            |  | 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>         |                     |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.50739          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SOLB0 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.01024           |                   |            |  | 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>         |                     |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73864          |                   |            |  | 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>         |                     |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23032          |                   |            |  | 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>         |                     |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54817          |                   |            |  | 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            | 100.58515          |                   |            |  | 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>         |                     |

| 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 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13706          |                   |            |  | 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>         |            |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32414          |                   |            |  | 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>         |            |
| SPG00 On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36298          |                   |            |  | 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            | 100.58906          |                   |            |  | 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            | 99.89957           |                   |            |  | 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            | 99.97994           |                   |            |  | 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>         |            |
| SPG01 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48072          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG010 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG010</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPGC0 On 01/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42098          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPGC02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPGC02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSA07 On 15/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.88653          |                   |            |  | 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 |        |            | 5.17000   | 102.17380 | 5.17000            | 102.15950          |                   |            |  | 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 |        |            | 5.17000   | 102.17380 | 5.17000            | 102.15950          |                   |            |  | 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 |        |            | 4.14500   | 4.14500   | 4.14500            | 139.84916          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN011 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 SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN01: On 21/12/2026 Spot Bond |        |            | 6.63000   | 119.26655 | 6.63000            | 119.24517          |                   |            |  | 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 |        |            | 8.66000   | 91.42245  | 8.66000            | 91.40104           |                   |            |  | 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            | 97.08534           |                   |            |  | 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 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58348          |                   |            |  | 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            | 104.22958          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04: On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90131           |                   |            |  | 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 |        |            | 5.90500   | 112.08358 | 5.90500            | 112.06566          |                   |            |  | 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 |        |            | 5.23000   | 101.77271 | 5.23000            | 101.75001          |                   |            |  | 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            | 99.33743           |                   |            |  | 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            | 101.00183          |                   |            |  | 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            | 100.52777          |                   |            |  | 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 |        |            | 2.58000   | 2.58000   | 2.58000            | 308.22886          |                   |            |  | 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 SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN050 On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.00320          |                   |            |  | 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>         |            |
| SSN054 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87589          |                   |            |  | 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>         |            |
| SSN055 On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.01181          |                   |            |  | 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 |        |            | 5.07000   | 5.07000   | 5.07000            | 177.63196          |                   |            |  | 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 |        |            | 3.53000   | 3.53000   | 3.53000            | 143.16646          |                   |            |  | 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 |        |            | 5.43000   | 5.43000   | 5.43000            | 99.15857           |                   |            |  | 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 |        |            | 4.89000   | 4.89000   | 4.89000            | 96.63453           |                   |            |  | 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 |        |            | 5.03000   | 5.03000   | 5.03000            | 178.08469          |                   |            |  | 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            | 100.53579          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52471          |                   |            |  | 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>         |            |
| SSN07: On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49747          |                   |            |  | 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>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33549          |                   |            |  | 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>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32714          |                   |            |  | 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>         |            |
| SSN07: 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>         |            |
| SSN07: 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>         |            |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24597          |                   |            |  | 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>         |            |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.89890           |                   |            |  | 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>         |            |
| SSN07: On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 95.76800           |                   |            |  | 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>         |            |
| SSN08: On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58654          |                   |            |  | 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>         |            |
| SSN08: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37154          |                   |            |  | 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>         |            |
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87192          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN083 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 SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 07/12/2033 Spot Bond |        |            | 5.32500   | 5.32500   | 5.32500            | 199.28869          |                   |            |  | 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>         |            |
| SSN08: 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>         |            |
| SSN08: 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>         |            |
| <b>Total For SSN086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 98.95625           |                   |            |  | 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            | 100.82024          |                   |            |  | 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            | 100.80918          |                   |            |  | 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            | 100.43566          |                   |            |  | 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            | 100.59595          |                   |            |  | 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            | 100.44979          |                   |            |  | 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 |        |            | 9.39000   | 95.10774  | 9.39000            | 95.08403           |                   |            |  | 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            | 100.44710          |                   |            |  | 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            | 100.29585          |                   |            |  | 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 SSN102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10 On 04/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.39626          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10 On 31/03/2028 Spot Bond  |        |            | 5.07500   | 85.99213  | 5.07500            | 177.57546          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10 On 07/12/2033 Spot Bond  |        |            | 5.50500   | 81.57672  | 5.50500            | 195.76116          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 7.22500   | 109.43150 | 7.22500            | 109.41016          |                   |            |  | 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            | 100.58648          |                   |            |  | 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   | 101.66271 | 8.55000            | 101.63920          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.38043          |                   |            |  | 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>         |            |
| T16OM On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.49057          |                   |            |  | 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>         |            |
| T16OM On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.46237          |                   |            |  | 0.00        | 0                |            |
| <b>Total T16OM3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T16OM3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96037          |                   |            |  | 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            | 99.95856           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS14€ On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46331          |                   |            |  | 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>         |            |
| TFS14€ On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79361          |                   |            |  | 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>         |            |
| TFS15€ On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.02442          |                   |            |  | 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            | 101.01217          |                   |            |  | 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>         |            |
| TFS15€ On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31677          |                   |            |  | 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>         |            |
| TFS15€ On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57510          |                   |            |  | 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            | 101.34911          |                   |            |  | 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            | 100.07569          |                   |            |  | 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            | 101.10004          |                   |            |  | 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            | 100.53704          |                   |            |  | 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            | 100.02179          |                   |            |  | 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>         |            |
| TFS16€ On 22/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08129          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS163 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 TFS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72168          |                   |            |  | 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>         |            |
| TFS16€ On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.89730           |                   |            |  | 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            | 99.89122           |                   |            |  | 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>         |            |
| TH14A7 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60326          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A7 On 21/11/2021 Spot Bond |        |            | 4.90000   | 105.67513 | 4.90000            | 105.66100          |                   |            |  | 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>         |            |
| TH14A7 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15780          |                   |            |  | 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>         |            |
| TH14A8 On 21/11/2021 Spot Bond |        |            | 5.06000   | 104.81031 | 5.06000            | 104.79585          |                   |            |  | 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>         |            |
| TH14B7 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.67631          |                   |            |  | 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>         |            |
| TH14B7 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81054          |                   |            |  | 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>         |            |
| TH14B7 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62602          |                   |            |  | 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>         |            |
| TH14C7 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.16039          |                   |            |  | 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 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            | 101.22214          |                   |            |  | 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            | 100.69786          |                   |            |  | 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            | 101.09442          |                   |            |  | 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            | 102.15221          |                   |            |  | 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            | 101.87418          |                   |            |  | 0.00        | 0                |            |
| <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 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56211          |                   |            |  | 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            | 101.22563          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44835          |                   |            |  | 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 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54577          |                   |            |  | 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>         |            |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51741          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60092          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH15B2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94682          |                   |            |  | 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>         |            |
| TH15B3 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.02555          |                   |            |  | 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>         |            |
| TH15C1 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65723          |                   |            |  | 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>         |            |
| TH15C2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17200          |                   |            |  | 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>         |            |
| TH15C3 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62848          |                   |            |  | 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>         |            |
| TH15D1 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.29923          |                   |            |  | 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>         |            |
| TH15D2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37682          |                   |            |  | 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>         |            |
| TH15D3 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88335          |                   |            |  | 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>         |            |
| TH16A1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52778          |                   |            |  | 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>         |            |
| TH16A2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55056          |                   |            |  | 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>         |            |
| TH16A3 On 21/08/2024 Spot Bond |        |            | 8.49000   | 103.19046 | 8.49000            | 103.16715          |                   |            |  | 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>         |            |
| TH16A4 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55535          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A4 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 TH16A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A4 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55656          |                   |            |  | 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>         |            |
| TH16A5 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52237          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A7 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54875          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A8 On 21/08/2024 Spot Bond |        |            | 5.76000   | 101.42978 | 5.76000            | 102.15231          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A9 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57933          |                   |            |  | 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>         |            |
| TH16B1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62248          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62066          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B3 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61649          |                   |            |  | 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>         |            |
| TH16C1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67398          |                   |            |  | 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>         |            |
| TH16C2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65421          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C3 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87377          |                   |            |  | 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>         |            |
| TH16D1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97530          |                   |            |  | 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 TH16D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91139          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL22 On 04/03/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.47306          |                   |            |  | 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            | 100.16898          |                   |            |  | 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   |        |            | 5.64500   | 108.38379 | 5.64500            | 108.36713          |                   |            |  | 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   |        |            | 6.80500   | 112.10270 | 6.80500            | 112.08197          |                   |            |  | 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            | 101.45429          |                   |            |  | 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            | 101.38691          |                   |            |  | 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   |        |            | 7.10500   | 109.82190 | 7.10500            | 109.80083          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.50301          |                   |            |  | 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            | 100.24102          |                   |            |  | 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            | 100.38118          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded    | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|---------------------|------------|
| TL32 On 09/02/2027 Spot Bond   |        |            |           |           | 0.00000            | 100.77206          |                   |                               | 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   |        |            | 6.47500   | 112.84795 | 6.47500            | 112.82809          |                   | 41,816,845,000.00             | 6,458,200             | 1,272,329,10        |            |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>41,816,845,000.00</b>      | <b>6,458,200</b>      | <b>1,272,329,10</b> |            |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   | <b>41,816,845,000.00</b>      | <b>6,458,200</b>      | <b>1,272,329,10</b> |            |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 21.40695  | 100.00000          | 21.35905           |                   | 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   |        |            | 8.07500   | 109.02547 | 8.07500            | 109.00203          |                   | 121,209,995,835,000.00        | 15,010,525,800        | 7,500,000,00        |            |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>121,209,995,835,000.00</b> | <b>15,010,525,800</b> | <b>7,500,000,00</b> |            |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   | <b>121,209,995,835,000.00</b> | <b>15,010,525,800</b> | <b>7,500,000,00</b> |            |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 15.10302  | 100.00000          | 15.06978           |                   | 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   |        |            | 8.46500   | 103.53519 | 8.46500            | 103.51148          |                   | 113,502,019,657,000.00        | 13,408,389,800        | 7,954,944,90        |            |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>113,502,019,657,000.00</b> | <b>13,408,389,800</b> | <b>7,954,944,90</b> |            |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   | <b>113,502,019,657,000.00</b> | <b>13,408,389,800</b> | <b>7,954,944,90</b> |            |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 10.39662  | 100.00000          | 10.37336           |                   | 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   |        |            | 10.38500  | 103.25777 | 10.38500           | 103.22905          |                   | 0.00                          | 0                     | 1,500,000,00        |            |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>1,500,000,00</b> |            |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>1,500,000,00</b> |            |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 119.27902 | 8.00000            | 119.25331          |                   | 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   |        |            | 12.15500  | 92.18303  | 12.15500           | 92.15316           |                   | 36,465,000,000,000.00         | 3,000,000,000         | 5,160,000,00        |            |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>36,465,000,000,000.00</b>  | <b>3,000,000,000</b>  | <b>5,160,000,00</b> |            |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   | <b>36,465,000,000,000.00</b>  | <b>3,000,000,000</b>  | <b>5,160,000,00</b> |            |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 102.62280 | 10.75000           | 102.59328          |                   | 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>              |                     |            |
| TRA3A On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.36217           |                   | 0.00                          | 0                     |                     |            |
| <b>Total TRA3A3 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 TRA3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A: On 14/11/2022 Spot Bond |        |            | 5.61500   | 107.25864 | 5.61500            | 107.24223          |                   |            |  | 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 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66379          |                   |            |  | 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            | 100.88729          |                   |            |  | 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            | 99.68629           |                   |            |  | 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            | 100.81145          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19299          |                   |            |  | 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 |        |            | 5.90500   | 111.88868 | 5.90500            | 111.87080          |                   |            |  | 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            | 101.12801          |                   |            |  | 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            | 101.19299          |                   |            |  | 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   | 102.01393 | 8.62000            | 101.99029          |                   |            |  | 0.00        | 0                |            |
| <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            | 98.27675           |                   |            |  | 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            | 101.43717          |                   |            |  | 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 TRA4B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP242 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 98.92484           |                   |            |  | 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>         |            |
| TSP244 On 18/03/2021 Spot Bond |        |            |           |           | 0.00000            | 98.69414           |                   |            |  | 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>         |            |
| TSP245 On 08/04/2021 Spot Bond |        |            |           |           | 0.00000            | 98.37654           |                   |            |  | 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>         |            |
| TSP247 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 98.34092           |                   |            |  | 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>         |            |
| TSP248 On 21/07/2021 Spot Bond |        |            |           |           | 0.00000            | 97.47086           |                   |            |  | 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>         |            |
| TSP249 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>         |            |
| TSP250 On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 97.09182           |                   |            |  | 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>         |            |
| TSP251 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 97.18474           |                   |            |  | 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>         |            |
| TSP252 On 09/04/2021 Spot Bond |        |            |           |           | 0.00000            | 98.99879           |                   |            |  | 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>         |            |
| TSP253 On 17/05/2021 Spot Bond |        |            |           |           | 0.00000            | 98.59506           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP253 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP253</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP254 On 26/05/2021 Spot Bond |        |            |           |           | 0.00000            | 98.51109           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP254</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TSP255 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 96.29207           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.97459          |                   |            |  | 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            | 101.29016          |                   |            |  | 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            | 102.27779          |                   |            |  | 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            | 101.21062          |                   |            |  | 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>         |            |
| TWC35 On 12/01/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.92416          |                   |            |  | 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            | 100.83977          |                   |            |  | 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            | 100.76089          |                   |            |  | 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            | 100.70825          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC35 On 09/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.61719          |                   |            |  | 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            | 100.54488          |                   |            |  | 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>         |            |
| TWC35 On 26/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.43589          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC357 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 TWC357</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC35 On 11/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.32195          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC35 On 18/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.28279          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UG21 On 02/03/2021 Spot Bond   |        |            | 6.31500   | 104.37485 | 6.31500            | 104.35697          |                   |            |  | 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   |        |            | 8.80500   | 113.94681 | 8.80500            | 113.91968          |                   |            |  | 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            | 99.61415           |                   |            |  | 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            | 101.03855          |                   |            |  | 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            | 100.94468          |                   |            |  | 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            | 100.57579          |                   |            |  | 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            | 100.60468          |                   |            |  | 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            | 100.63852          |                   |            |  | 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            | 100.66627          |                   |            |  | 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            | 100.72551          |                   |            |  | 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            | 100.46175          |                   |            |  | 0.00                             | 0                      |                       |
| <b>Total WHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               |                       |
| <b>Total For WHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               |                       |
| WHL03 On 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.62147           |                   |            |  | 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   |        |            | 4.42500   | 102.74371 | 4.42500            | 102.73147          |                   |            |  | 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 | 75.38043  | 100.00000          | 75.23175           |                   |            |  | 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>59,133,566,420,973,400.00</b> | <b>680,025,681,938</b> | <b>236,437,957,43</b> |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | <b>59,133,566,420,973,400.00</b> | <b>680,025,681,938</b> | <b>236,437,957,43</b> |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   |            |  | <b>59 133 566 543 488 200.00</b> | <b>680,025,683,361</b> | <b>236,438,926,73</b> |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   |            |  | <b>10 565 802.00</b>             | <b>5,850</b>           | <b>157,35</b>         |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   |            |  | <b>59,133,566,554,054,000.00</b> | <b>680,025,689,211</b> | <b>236,439,084,13</b> |