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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/03/2021

| 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 | 06/05/2021 | Bond Future |        |            | 11.97666  | 72.65209  | 12.05624           | 72.25399           |                   |            | 0.00        | 0                | 35            |
| ES33                     | On | 05/08/2021 | Bond Future |        |            | 12.25154  | 73.44136  | 12.33461           | 73.03918           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 04/11/2021 | Bond Future |        |            | 12.52890  | 70.48899  | 12.61560           | 70.08250           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 03/02/2022 | Bond Future |        |            | 12.82699  | 71.29931  | 12.91767           | 70.88829           |                   |            | 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 | 06/05/2021 | Bond Future |        |            | 12.49632  | 70.90304  | 12.59154           | 70.38148           |                   |            | 0.00        | 0                | 4,71          |
| ES42                     | On | 05/08/2021 | Bond Future |        |            | 12.75907  | 71.67377  | 12.85873           | 71.14680           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 04/11/2021 | Bond Future |        |            | 13.02667  | 68.21907  | 13.13108           | 67.68645           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 03/02/2022 | Bond Future |        |            | 13.30455  | 69.00389  | 13.41402           | 68.46517           |                   |            | 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 | 06/05/2021 | Bond Future |        |            | 150.40839 | 150.40839 | 150.35224          | 150.35224          |                   |            | 0.00        | 0                | 8,20          |
| I2025                    | On | 05/08/2021 | Bond Future |        |            | 150.54937 | 150.54937 | 150.49314          | 150.49314          |                   |            | 0.00        | 0                |               |
| I2025                    | On | 04/11/2021 | Bond Future |        |            | 152.27168 | 152.27168 | 152.21523          | 152.21523          |                   |            | 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 | 03/02/2022 | Bond Future |        |            | 152.49902 | 152.49902 | 152.44202          | 152.44202          |                   |            | 0.00                 | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,20</b>  |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,20</b>  |
| I2029                     | On | 06/05/2021 | Bond Future |        |            | 107.56349 | 107.56349 | 107.48081          | 107.48081          |                   |            | 5,163,047.52         | 48               | 2,92         |
| I2029                     | On | 05/08/2021 | Bond Future |        |            | 108.75880 | 108.75880 | 108.67559          | 108.67559          |                   |            | 0.00                 | 0                |              |
| I2029                     | On | 04/11/2021 | Bond Future |        |            | 108.85246 | 108.85246 | 108.76855          | 108.76855          |                   |            | 0.00                 | 0                |              |
| I2029                     | On | 03/02/2022 | Bond Future |        |            | 110.12840 | 110.12840 | 110.04370          | 110.04370          |                   |            | 0.00                 | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,163,047.52</b>  | <b>48</b>        | <b>2,92</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,163,047.52</b>  | <b>48</b>        | <b>2,92</b>  |
| I2033                     | On | 06/05/2021 | Bond Future |        |            | 102.65391 | 102.65391 | 102.54262          | 102.54262          |                   |            | 0.00                 | 0                | 9,71         |
| I2033                     | On | 05/08/2021 | Bond Future |        |            | 103.79469 | 103.79469 | 103.68252          | 103.68252          |                   |            | 0.00                 | 0                |              |
| I2033                     | On | 04/11/2021 | Bond Future |        |            | 103.75725 | 103.75725 | 103.64399          | 103.64399          |                   |            | 0.00                 | 0                |              |
| I2033                     | On | 03/02/2022 | Bond Future |        |            | 104.97344 | 104.97344 | 104.85899          | 104.85899          |                   |            | 0.00                 | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>9,71</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>9,71</b>  |
| I2038                     | On | 06/05/2021 | Bond Future |        |            | 115.45435 | 115.45435 | 115.52420          | 115.52420          |                   |            | 48,490,827.00        | 420              | 7,96         |
| I2038                     | On | 05/08/2021 | Bond Future |        |            | 115.01568 | 115.01568 | 115.08673          | 115.08673          |                   |            | 0.00                 | 0                |              |
| I2038                     | On | 04/11/2021 | Bond Future |        |            | 116.33175 | 116.33175 | 116.40375          | 116.40375          |                   |            | 0.00                 | 0                |              |
| I2038                     | On | 03/02/2022 | Bond Future |        |            | 115.94312 | 115.94312 | 116.01630          | 116.01630          |                   |            | 0.00                 | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>48,490,827.00</b> | <b>420</b>       | <b>7,96</b>  |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>48,490,827.00</b> | <b>420</b>       | <b>7,96</b>  |
| I2046                     | On | 06/05/2021 | Bond Future |        |            | 103.38157 | 103.38157 | 103.81771          | 103.81771          |                   |            | 16,541,051.20        | 160              | 15,05        |
| I2046                     | On | 05/08/2021 | Bond Future |        |            | 104.53047 | 104.53047 | 104.97186          | 104.97186          |                   |            | 0.00                 | 0                |              |
| I2046                     | On | 04/11/2021 | Bond Future |        |            | 103.91862 | 103.91862 | 104.36522          | 104.36522          |                   |            | 0.00                 | 0                |              |
| I2046                     | On | 03/02/2022 | Bond Future |        |            | 105.13685 | 105.13685 | 105.58898          | 105.58898          |                   |            | 0.00                 | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>16,541,051.20</b> | <b>160</b>       | <b>15,05</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>16,541,051.20</b> | <b>160</b>       | <b>15,05</b> |
| I2050                     | On | 06/05/2021 | Bond Future |        |            | 107.38214 | 107.38214 | 107.37578          | 107.37578          |                   |            | 5,369,107.00         | 50               | 10,95        |
| I2050                     | On | 05/08/2021 | Bond Future |        |            | 106.64765 | 106.64765 | 106.64171          | 106.64171          |                   |            | 0.00                 | 0                |              |
| I2050                     | On | 04/11/2021 | Bond Future |        |            | 107.86775 | 107.86775 | 107.86205          | 107.86205          |                   |            | 0.00                 | 0                |              |
| I2050                     | On | 03/02/2022 | Bond Future |        |            | 107.18453 | 107.18453 | 107.17885          | 107.17885          |                   |            | 0.00                 | 0                |              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,369,107.00</b>  | <b>50</b>        | <b>10,95</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,369,107.00</b>  | <b>50</b>        | <b>10,95</b> |
| R186                      | On | 06/05/2021 | Bond Future |        |            | 7.44323   | 117.86843 | 7.48144            | 117.68122          |                   | 7.00       | 122,583,167.20       | 1,040            | 107,01       |
| R186                      | On | 05/08/2021 | Bond Future |        |            | 7.63256   | 113.86777 | 7.67309            | 113.67890          |                   | 6.92       | 0.00                 | 0                |              |
| R186                      | On | 04/11/2021 | Bond Future |        |            | 7.82117   | 115.14416 | 7.86420            | 114.95353          |                   | 6.75       | 0.00                 | 0                |              |
| R186                      | On | 03/02/2022 | Bond Future |        |            | 8.02908   | 111.18546 | 8.07496            | 110.99281          |                   | 7.00       | 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    |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| <b>Total R186 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>122,583,167.20</b> | <b>1,040</b>     | <b>107,07</b> |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Call       |           |           | 14,753.63000       | 14.75363           | 14,940,840        | 7.61       | 0.00                  | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.61       | 0.00                  | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.78  | Call       |           |           | 14,794.66000       | 14.79466           | 14,981,870        | 7.61       | 0.00                  | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.78  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.61       | 0.00                  | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.76  | Call       |           |           | 14,712.58000       | 14.71258           | 14,899,790        | 7.61       | 0.00                  | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 10.76  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.61       | 0.00                  | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 7.60   | Put        |           |           | 940.07000          | 0.94007            | 851,840           | 7.04       | 0.00                  | 0                | 5,00          |
| R186                     | On | 06/05/2021 | Bond Future | 7.60   | Call       |           |           | 1,518.49000        | 1.51849            | 1,617,470         | 7.04       | 0.00                  | 0                | 5,00          |
| R186                     | On | 06/05/2021 | Bond Future | 7.30   | Call       |           |           | 805.23000          | 0.80523            | 868,180           | 6.94       | 0.00                  | 0                |               |
| R186                     | On | 06/05/2021 | Bond Future | 7.30   | Put        |           |           | 1,697.65000        | 1.69765            | 1,573,390         | 6.94       | 0.00                  | 0                | 15,17         |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Call       |           |           | 4,887.24000        | 4.88724            | 5,034,960         | 7.48       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Put        |           |           | 585.93000          | 0.58593            | 544,780           | 7.48       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Call       |           |           | 4,922.34000        | 4.92234            | 5,070,540         | 7.48       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Put        |           |           | 576.73000          | 0.57673            | 536,060           | 7.48       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Call       |           |           | 4,852.23000        | 4.85223            | 4,999,460         | 7.48       | 0.00                  | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Put        |           |           | 595.26000          | 0.59526            | 553,620           | 7.48       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Call       |           |           | 3,028.12000        | 3.02812            | 3,133,300         | 6.88       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Put        |           |           | 2,034.50000        | 2.03450            | 1,949,050         | 6.88       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Call       |           |           | 3,054.12000        | 3.05412            | 3,159,820         | 6.89       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Put        |           |           | 2,016.76000        | 2.01676            | 1,931,830         | 6.89       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Call       |           |           | 3,080.24000        | 3.08024            | 3,186,450         | 6.89       | 0.00                  | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Put        |           |           | 1,999.15000        | 1.99915            | 1,914,730         | 6.89       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Put        |           |           | 4,833.55000        | 4.83355            | 4,701,520         | 6.75       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Call       |           |           | 1,492.93000        | 1.49293            | 1,553,980         | 6.75       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Put        |           |           | 4,804.59000        | 4.80459            | 4,672,990         | 6.75       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Call       |           |           | 1,463.46000        | 1.46346            | 1,523,660         | 6.74       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Put        |           |           | 4,862.23000        | 4.86223            | 4,729,780         | 6.74       | 0.00                  | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Call       |           |           | 1,478.34000        | 1.47834            | 1,538,960         | 6.75       | 0.00                  | 0                |               |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>25,17</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>122,583,167.20</b> | <b>1,040</b>     | <b>132,25</b> |
| R197                     | On | 06/05/2021 | Bond Future |        |            | 320.16970 | 320.16970 | 319.85376          | 319.85376          |                   |            | 0.00                  | 0                | 3,07          |
| R197                     | On | 05/08/2021 | Bond Future |        |            | 315.72341 | 315.72341 | 315.40504          | 315.40504          |                   |            | 0.00                  | 0                |               |
| R197                     | On | 04/11/2021 | Bond Future |        |            | 319.33596 | 319.33596 | 319.01473          | 319.01473          |                   |            | 0.00                  | 0                |               |
| R197                     | On | 03/02/2022 | Bond Future |        |            | 314.97915 | 314.97915 | 314.65459          | 314.65459          |                   |            | 0.00                  | 0                |               |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,01</b>   |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,01</b>   |
| R202                     | On | 06/05/2021 | Bond Future |        |            | 228.28893 | 228.28893 | 228.27659          | 228.27659          |                   |            | 3,880,911.81          | 17               | 9,25          |
| R202                     | On | 05/08/2021 | Bond Future |        |            | 226.57439 | 226.57439 | 226.56267          | 226.56267          |                   |            | 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   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R202                      | On | 04/11/2021 | Bond Future |        |            | 229.16667 | 229.16667 | 229.15536          | 229.15536          |                   |            | 0.00                  | 0                |              |
| R202                      | On | 03/02/2022 | Bond Future |        |            | 227.55051 | 227.55051 | 227.53936          | 227.53936          |                   |            | 0.00                  | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,880,911.81</b>   | <b>17</b>        | <b>9,25</b>  |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,880,911.81</b>   | <b>17</b>        | <b>9,25</b>  |
| R2023                     | On | 06/05/2021 | Bond Future |        |            | 5.49566   | 105.32652 | 5.42231            | 105.45427          |                   | 1.78       | 109,012,948.20        | 1,035            | 40,64        |
| R2023                     | On | 05/08/2021 | Bond Future |        |            | 5.69090   | 106.47067 | 5.60452            | 106.60022          |                   | 1.91       | 0.00                  | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future |        |            | 5.91896   | 103.75539 | 5.81501            | 103.88668          |                   | 1.81       | 0.00                  | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future |        |            | 6.25228   | 104.94773 | 6.12188            | 105.08064          |                   | 1.59       | 0.00                  | 0                |              |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>109,012,948.20</b> | <b>1,035</b>     | <b>40,64</b> |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Call       |           |           | 3,656.77000        | 3.65677            | 3,529,030         | 2.62       | 0.00                  | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Put        |           |           | 0.03000            | 0.00003            | 0,040             | 2.62       | 0.00                  | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Call       |           |           | 3,673.40000        | 3.67340            | 3,545,660         | 2.62       | 0.00                  | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Put        |           |           | 0.03000            | 0.00003            | 0,040             | 2.62       | 0.00                  | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Call       |           |           | 3,640.14000        | 3.64014            | 3,512,400         | 2.62       | 0.00                  | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Put        |           |           | 0.03000            | 0.00003            | 0,040             | 2.62       | 0.00                  | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 741.40000          | 0.74140            | 825,210           | 1.85       | 0.00                  | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 285.93000          | 0.28593            | 241,440           | 1.84       | 0.00                  | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 759.52000          | 0.75952            | 844,580           | 1.84       | 0.00                  | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 291.94000          | 0.29194            | 246,820           | 1.85       | 0.00                  | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 750.42000          | 0.75042            | 834,850           | 1.85       | 0.00                  | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 298.02000          | 0.29802            | 252,280           | 1.85       | 0.00                  | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Call       |           |           | 133.12000          | 0.13312            | 109,280           | 1.55       | 0.00                  | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Put        |           |           | 1,273.33000        | 1.27333            | 1,380,780         | 1.55       | 0.00                  | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Call       |           |           | 126.86000          | 0.12686            | 103,850           | 1.54       | 0.00                  | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Put        |           |           | 1,292.75000        | 1.29275            | 1,401,030         | 1.54       | 0.00                  | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Call       |           |           | 130.07000          | 0.13007            | 106,640           | 1.55       | 0.00                  | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Put        |           |           | 1,283.12000        | 1.28312            | 1,390,980         | 1.55       | 0.00                  | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Put        |           |           | 1,257.91000        | 1.25791            | 1,362,610         | 1.41       | 0.00                  | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Call       |           |           | 179.05000          | 0.17905            | 150,510           | 1.41       | 0.00                  | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Put        |           |           | 1,250.40000        | 1.25040            | 1,354,770         | 1.41       | 0.00                  | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Call       |           |           | 173.07000          | 0.17307            | 145,210           | 1.41       | 0.00                  | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Put        |           |           | 1,265.15000        | 1.26515            | 1,370,200         | 1.41       | 0.00                  | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Call       |           |           | 176.19000          | 0.17619            | 147,980           | 1.41       | 0.00                  | 0                |              |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |              |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>109,012,948.20</b> | <b>1,035</b>     | <b>40,64</b> |
| R2030                     | On | 06/05/2021 | Bond Future |        |            | 9.43175   | 93.80073  | 9.53138            | 93.25125           |                   | 12.03      | 16,227,526.29         | 173              | 115,34       |
| R2030                     | On | 05/08/2021 | Bond Future |        |            | 9.65319   | 90.81459  | 9.75746            | 90.25947           |                   | 12.00      | 0.00                  | 0                |              |
| R2030                     | On | 04/11/2021 | Bond Future |        |            | 9.86420   | 91.83298  | 9.97314            | 91.27190           |                   | 11.66      | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future |        |            | 10.09392  | 88.88434  | 10.20807           | 88.31694           |                   | 12.11      | 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 R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>16,227,526.29</b> | <b>173</b>       | <b>115,34</b> |
| R2030                     | On | 06/05/2021 | Bond Future | 11.70  | Call       |           |           | 10,971.86000       | 10.97186           | 11,518,850        | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 11.70  | Put        |           |           | 6.42000            | 0.00642            | 3,930             | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 11.69  | Put        |           |           | 6.67000            | 0.00667            | 4,080             | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.95   | Call       |           |           | 499.17000          | 0.49917            | 617,810           | 11.83      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.95   | Put        |           |           | 3,766.85000        | 3.76685            | 3,336,010         | 11.83      | 0.00                 | 0                | 2,50          |
| R2030                     | On | 06/05/2021 | Bond Future | 8.36   | Put        |           |           | 6,819.66000        | 6.81966            | 6,296,700         | 11.42      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.36   | Call       |           |           | 79.78000           | 0.07978            | 106,300           | 11.42      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.86   | Put        |           |           | 4,181.24000        | 4.18124            | 3,730,670         | 11.76      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.86   | Call       |           |           | 394.26000          | 0.39426            | 493,170           | 11.76      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.90   | Call       |           |           | 438.63000          | 0.43863            | 546,070           | 11.79      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.90   | Put        |           |           | 3,994.36000        | 3.99436            | 3,552,320         | 11.79      | 0.00                 | 0                | 2,50          |
| R2030                     | On | 06/05/2021 | Bond Future | 9.00   | Call       |           |           | 565.53000          | 0.56553            | 695,940           | 11.87      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.00   | Put        |           |           | 3,546.30000        | 3.54630            | 3,127,230         | 11.87      | 0.00                 | 0                | 5,00          |
| R2030                     | On | 06/05/2021 | Bond Future | 9.25   | Call       |           |           | 988.07000          | 0.98807            | 1,184,000         | 12.03      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.25   | Put        |           |           | 2,551.01000        | 2.55101            | 2,197,460         | 12.03      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.35   | Call       |           |           | 1,205.16000        | 1.20516            | 1,429,580         | 12.11      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.35   | Put        |           |           | 2,208.71000        | 2.20871            | 1,883,650         | 12.11      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.77   | Put        |           |           | 4,616.58000        | 4.61658            | 4,148,240         | 11.70      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 8.77   | Call       |           |           | 306.62000          | 0.30662            | 387,760           | 11.70      | 0.00                 | 0                | 30            |
| R2030                     | On | 06/05/2021 | Bond Future | 9.27   | Put        |           |           | 2,479.98000        | 2.47998            | 2,132,070         | 12.05      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.27   | Call       |           |           | 1,029.27000        | 1.02927            | 1,230,840         | 12.05      | 0.00                 | 0                | 30            |
| R2030                     | On | 06/05/2021 | Bond Future | 10.95  | Call       |           |           | 7,456.95000        | 7.45695            | 7,982,960         | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 10.95  | Put        |           |           | 77.96000           | 0.07796            | 54,490            | 13.19      | 0.00                 | 0                | 30            |
| R2030                     | On | 06/05/2021 | Bond Future | 9.92   | Call       |           |           | 2,967.29000        | 2.96729            | 3,346,940         | 12.72      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.92   | Put        |           |           | 864.37000          | 0.86437            | 694,540           | 12.72      | 0.00                 | 0                | 70            |
| R2030                     | On | 06/05/2021 | Bond Future | 9.22   | Call       |           |           | 928.74000          | 0.92874            | 1,116,320         | 12.01      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.22   | Put        |           |           | 2,660.36000        | 2.66036            | 2,298,460         | 12.01      | 0.00                 | 0                | 70            |
| R2030                     | On | 06/05/2021 | Bond Future | 7.97   | Put        |           |           | 9,142.98000        | 9.14298            | 8,600,380         | 11.36      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 7.97   | Call       |           |           | 17.57000           | 0.01757            | 24,450            | 11.36      | 0.00                 | 0                | 70            |
| R2030                     | On | 06/05/2021 | Bond Future | 10.74  | Call       |           |           | 6,477.89000        | 6.47789            | 6,988,370         | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 10.74  | Put        |           |           | 140.75000          | 0.14075            | 101,750           | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04  | Call       |           |           | 3,434.34000        | 3.43434            | 3,840,420         | 12.89      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 11.71  | Call       |           |           | 11,018.07000       | 11.01807           | 11,565,140        | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 11.71  | Put        |           |           | 6.19000            | 0.00619            | 3,780             | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 11.69  | Call       |           |           | 10,925.63000       | 10.92563           | 11,472,520        | 13.19      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04  | Put        |           |           | 694.82000          | 0.69482            | 551,420           | 12.89      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15   | Put        |           |           | 2,926.34000        | 2.92634            | 2,545,390         | 11.97      | 0.00                 | 0                |               |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15   | Call       |           |           | 799.60000          | 0.79960            | 968,130           | 11.97      | 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 | 7.70       | Put       |           | 11,927.61000       | 11.92761           | 11,396,600        | 11.38      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 12.10      | Call      |           | 11,517.41000       | 11.51741           | 12,048,190        | 13.02      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 9.75       | Put       |           | 2,731.57000        | 2.73157            | 2,460,360         | 12.16      | 0.00  | 0                | 4;         |
| R2030            | On | 05/08/2021 | Bond Future | 10.30      | Call      |           | 4,433.02000        | 4.43302            | 4,803,890         | 12.76      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.30      | Put       |           | 1,614.53000        | 1.61453            | 1,430,280         | 12.76      | 0.00  | 0                | 20         |
| R2030            | On | 05/08/2021 | Bond Future | 8.78       | Put       |           | 6,166.59000        | 6.16659            | 5,733,200         | 11.55      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 8.78       | Call      |           | 784.99000          | 0.78499            | 906,720           | 11.55      | 0.00  | 0                | 20         |
| R2030            | On | 05/08/2021 | Bond Future | 10.41      | Call      |           | 4,826.28000        | 4.82628            | 5,212,080         | 12.91      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 7.70       | Call      |           | 110.54000          | 0.11054            | 134,650           | 11.38      | 0.00  | 0                | 20         |
| R2030            | On | 05/08/2021 | Bond Future | 8.95       | Put       |           | 5,433.22000        | 5.43322            | 5,025,450         | 11.66      | 0.00  | 0                | 60         |
| R2030            | On | 05/08/2021 | Bond Future | 8.95       | Call      |           | 1,016.74000        | 1.01674            | 1,164,090         | 11.66      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 9.45       | Put       |           | 3,597.95000        | 3.59795            | 3,274,300         | 11.97      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 9.45       | Call      |           | 1,948.30000        | 1.94830            | 2,179,770         | 11.97      | 0.00  | 0                | 60         |
| R2030            | On | 05/08/2021 | Bond Future | 10.41      | Put       |           | 1,450.35000        | 1.45035            | 1,281,030         | 12.91      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 12.10      | Put       |           | 133.09000          | 0.13309            | 108,750           | 13.02      | 0.00  | 0                | 60         |
| R2030            | On | 05/08/2021 | Bond Future | 10.42      | Call      |           | 4,862.43000        | 4.86243            | 5,249,540         | 12.92      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.42      | Put       |           | 1,436.05000        | 1.43605            | 1,268,040         | 12.92      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.43      | Call      |           | 4,898.86000        | 4.89886            | 5,287,270         | 12.93      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.43      | Put       |           | 1,422.07000        | 1.42207            | 1,255,360         | 12.93      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 8.83       | Put       |           | 5,945.29000        | 5.94529            | 5,519,210         | 11.58      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 8.83       | Call      |           | 848.86000          | 0.84886            | 977,900           | 11.58      | 0.00  | 0                | 4;         |
| R2030            | On | 05/08/2021 | Bond Future | 10.15      | Call      |           | 3,918.84000        | 3.91884            | 4,267,880         | 12.58      | 0.00  | 0                |            |
| R2030            | On | 05/08/2021 | Bond Future | 10.15      | Put       |           | 1,868.02000        | 1.86802            | 1,661,940         | 12.58      | 0.00  | 0                | 4;         |
| R2030            | On | 05/08/2021 | Bond Future | 9.75       | Call      |           | 2,692.00000        | 2.69200            | 2,975,910         | 12.16      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 8.77       | Call      |           | 1,042.46000        | 1.04246            | 1,173,140         | 11.07      | 0.00  | 0                | 30         |
| R2030            | On | 04/11/2021 | Bond Future | 11.44      | Call      |           | 8,160.89000        | 8.16089            | 8,612,530         | 12.58      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.61      | Put       |           | 2,163.89000        | 2.16389            | 1,971,860         | 12.42      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.59      | Call      |           | 5,287.76000        | 5.28776            | 5,654,630         | 12.39      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 9.90       | Call      |           | 3,226.36000        | 3.22636            | 3,507,460         | 11.76      | 0.00  | 0                | 1,10       |
| R2030            | On | 04/11/2021 | Bond Future | 8.27       | Put       |           | 9,888.24000        | 9.88824            | 9,408,500         | 11.06      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 8.27       | Call      |           | 572.99000          | 0.57299            | 654,330           | 11.06      | 0.00  | 0                | 30         |
| R2030            | On | 04/11/2021 | Bond Future | 8.77       | Put       |           | 7,498.87000        | 7.49887            | 7,068,470         | 11.07      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 9.90       | Put       |           | 3,602.56000        | 3.60256            | 3,322,580         | 11.76      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.59      | Put       |           | 2,194.70000        | 2.19470            | 2,000,490         | 12.39      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 11.44      | Put       |           | 1,029.76000        | 1.02976            | 920,320           | 12.58      | 0.00  | 0                | 30         |
| R2030            | On | 04/11/2021 | Bond Future | 10.60      | Call      |           | 5,321.30000        | 5.32130            | 5,689,260         | 12.41      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.60      | Put       |           | 2,179.25000        | 2.17925            | 1,986,130         | 12.41      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.61      | Call      |           | 5,354.90000        | 5.35490            | 5,723,950         | 12.42      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 9.20       | Put       |           | 5,782.55000        | 5.78255            | 5,406,850         | 11.33      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 9.20       | Call      |           | 1,700.47000        | 1.70047            | 1,885,850         | 11.33      | 0.00  | 0                | 1,10       |

| 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 | 11.26  | Call       |           |           | 7.525.11000        | 7.52511            | 7,960,840         | 12.58      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 11.26  | Put        |           |           | 1,228.19000        | 1.22819            | 1,102,840         | 12.58      | 0.00                 | 0                | 1,10          |
| R2030                     | On | 03/02/2022 | Bond Future | 9.43   | Call       |           |           | 2,306.96000        | 2.30696            | 2,515,130         | 11.77      | 0.00                 | 0                |               |
| R2030                     | On | 03/02/2022 | Bond Future | 9.43   | Put        |           |           | 6,269.11000        | 6.26911            | 5,909,880         | 11.77      | 0.00                 | 0                |               |
| R2030                     | On | 03/02/2022 | Bond Future | 9.44   | Call       |           |           | 2,326.23000        | 2.32623            | 2,535,550         | 11.77      | 0.00                 | 0                |               |
| R2030                     | On | 03/02/2022 | Bond Future | 9.78   | Put        |           |           | 5,177.52000        | 5.17752            | 4,858,470         | 11.98      | 0.00                 | 0                | 10            |
| R2030                     | On | 03/02/2022 | Bond Future | 9.35   | Call       |           |           | 2,157.60000        | 2.15760            | 2,356,640         | 11.71      | 0.00                 | 0                |               |
| R2030                     | On | 03/02/2022 | Bond Future | 9.44   | Put        |           |           | 6,236.03000        | 6.23603            | 5,877,950         | 11.77      | 0.00                 | 0                |               |
| R2030                     | On | 03/02/2022 | Bond Future | 9.35   | Put        |           |           | 6,539.97000        | 6.53997            | 6,171,610         | 11.71      | 0.00                 | 0                | 10            |
| R2030                     | On | 03/02/2022 | Bond Future | 9.45   | Call       |           |           | 2,345.29000        | 2.34529            | 2,555,760         | 11.78      | 0.00                 | 0                |               |
| R2030                     | On | 03/02/2022 | Bond Future | 9.45   | Put        |           |           | 6,202.77000        | 6.20277            | 5,845,840         | 11.78      | 0.00                 | 0                |               |
| R2030                     | On | 03/02/2022 | Bond Future | 8.39   | Put        |           |           | 10,527.35000       | 10.52735           | 10,064,270        | 11.50      | 0.00                 | 0                |               |
| R2030                     | On | 03/02/2022 | Bond Future | 8.39   | Call       |           |           | 906.43000          | 0.90643            | 1,010,750         | 11.50      | 0.00                 | 0                | 10            |
| R2030                     | On | 03/02/2022 | Bond Future | 9.78   | Call       |           |           | 3,025.34000        | 3.02534            | 3,273,690         | 11.98      | 0.00                 | 0                |               |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>21,34</b>  |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>16,227,526.29</b> | <b>173</b>       | <b>136,65</b> |
| R2032                     | On | 06/05/2021 | Bond Future |        |            | 10.26697  | 87.86535  | 10.36132           | 87.31287           |                   | 14.42      | 10,983,168.75        | 125              | 137,6         |
| R2032                     | On | 05/08/2021 | Bond Future |        |            | 10.49014  | 88.81986  | 10.58851           | 88.26167           |                   | 13.92      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future |        |            | 10.71333  | 85.66967  | 10.81589           | 85.10549           |                   | 14.13      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future |        |            | 10.94998  | 86.65452  | 11.05707           | 86.08397           |                   | 13.96      | 0.00                 | 0                |               |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>10,983,168.75</b> | <b>125</b>       | <b>137,61</b> |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11  | Call       |           |           | 9,468.56000        | 9.46856            | 10,007,420        | 15.90      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11  | Put        |           |           | 45.32000           | 0.04532            | 31,700            | 15.90      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12  | Call       |           |           | 9,516.95000        | 9.51695            | 10,056,160        | 15.90      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33  | Call       |           |           | 1,798.68000        | 1.79868            | 2,065,840         | 14.79      | 0.00                 | 0                | 7             |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12  | Put        |           |           | 44.01000           | 0.04401            | 30,740            | 15.90      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10  | Call       |           |           | 9,420.15000        | 9.42015            | 9,958,650         | 15.90      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10  | Put        |           |           | 46.67000           | 0.04667            | 32,690            | 15.90      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57  | Call       |           |           | 11,674.92000       | 11.67492           | 12,223,680        | 15.90      | 0.00                 | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57  | Put        |           |           | 10.68000           | 0.01068            | 6,960             | 15.90      | 0.00                 | 0                | 7             |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33  | Put        |           |           | 1,981.55000        | 1.98155            | 1,696,230         | 14.79      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36  | Call       |           |           | 5,751.14000        | 5.75114            | 6,147,010         | 15.12      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36  | Put        |           |           | 1,540.29000        | 1.54029            | 1,377,970         | 15.12      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37  | Call       |           |           | 5,787.18000        | 5.78718            | 6,184,330         | 15.12      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37  | Put        |           |           | 1,523.64000        | 1.52364            | 1,362,600         | 15.12      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35  | Call       |           |           | 5,715.20000        | 5.71520            | 6,109,780         | 15.12      | 0.00                 | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35  | Put        |           |           | 1,557.09000        | 1.55709            | 1,393,480         | 15.12      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33   | Put        |           |           | 9,623.65000        | 9.62365            | 9,168,260         | 13.36      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33   | Call       |           |           | 926.06000          | 0.92606            | 1,034,850         | 13.36      | 0.00                 | 0                | 7             |



| 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      |           | 6,755.64000        | 6.75564            | 7,148,310         | 15.25      | 0.00                  | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 758.31000          | 0.75831            | 679,590           | 15.25      | 0.00                  | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Call      |           | 6,788.95000        | 6.78895            | 7,182,640         | 15.25      | 0.00                  | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Put       |           | 2,097.55000        | 2.09755            | 1,926,040         | 15.25      | 0.00                  | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Put       |           | 2,080.21000        | 2.08021            | 1,909,720         | 15.25      | 0.00                  | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Call      |           | 6,722.40000        | 6.72240            | 7,114,050         | 15.25      | 0.00                  | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Put       |           | 2,115.00000        | 2.11500            | 1,942,470         | 15.25      | 0.00                  | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83       | Put       |           | 7,264.97000        | 7.26497            | 6,866,150         | 13.61      | 0.00                  | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83       | Call      |           | 1,623.47000        | 1.62347            | 1,788,830         | 13.61      | 0.00                  | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 10,778.20000       | 10.77820           | 11,263,660        | 15.25      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Call      |           | 803.52000          | 0.80352            | 889,810           | 13.27      | 0.00                  | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.66      | Call      |           | 3,544.75000        | 3.54475            | 3,800,830         | 13.90      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.66      | Put       |           | 5,687.07000        | 5.68707            | 5,372,600         | 13.90      | 0.00                  | 0                | 9             |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Call      |           | 3,034.04000        | 3.03404            | 3,265,830         | 13.75      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Put       |           | 6,463.07000        | 6.46307            | 6,122,090         | 13.73      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Call      |           | 3,056.37000        | 3.05637            | 3,289,260         | 13.75      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Put       |           | 6,361.87000        | 6.36187            | 6,024,210         | 13.75      | 0.00                  | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.43      | Call      |           | 3,011.81000        | 3.01181            | 3,242,480         | 13.74      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.81       | Put       |           | 8,797.59000        | 8.79759            | 8,390,220         | 13.31      | 0.00                  | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Put       |           | 13,323.44000       | 13.32344           | 12,839,180        | 13.27      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14       | Put       |           | 12,067.14000       | 12.06714           | 11,599,860        | 13.27      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14       | Call      |           | 1,003.82000        | 1.00382            | 1,107,090         | 13.27      | 0.00                  | 0                | 9             |
| R2032                     | On | 03/02/2022 | Bond Future | 9.81       | Call      |           | 1,813.10000        | 1.81310            | 1,976,280         | 13.31      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.43      | Put       |           | 6,429.20000        | 6.42920            | 6,089,320         | 13.74      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Put       |           | 6,395.46000        | 6.39546            | 6,056,700         | 13.75      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Call      |           | 2,989.66000        | 2.98966            | 3,219,230         | 13.73      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.14      | Call      |           | 2,405.68000        | 2.40568            | 2,604,320         | 13.54      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.14      | Put       |           | 7,467.55000        | 7.46755            | 7,095,640         | 13.54      | 0.00                  | 0                | 9             |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>4,49</b>   |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>10,983,168.75</b>  | <b>125</b>       | <b>142,07</b> |
| R2035                     | On | 06/05/2021 | Bond Future |            |           | 11.03611  | 86.57057           | 11.13052           | 85.98660          | 16.36      | 181,451,914.72        | 2,096            | 98,05         |
| R2035                     | On | 05/08/2021 | Bond Future |            |           | 11.26824  | 87.51099           | 11.36667           | 86.92095          | 15.91      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future |            |           | 11.49997  | 84.01616           | 11.60253           | 83.41974          | 16.23      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future |            |           | 11.74923  | 84.98192           | 11.85634           | 84.37882          | 15.94      | 0.00                  | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>181,451,914.72</b> | <b>2,096</b>     | <b>98,05</b>  |
| R2035                     | On | 06/05/2021 | Bond Future | 12.36      | Call      |           | 7,343.84000        | 7.34384            | 7,870,470         | 18.13      | 0.00                  | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future | 12.36      | Put       |           | 251.15000          | 0.25115            | 193,810           | 18.13      | 0.00                  | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future | 11.05      | Put       |           | 2,368.56000        | 2.36856            | 2,052,980         | 16.75      | 0.00                  | 0                | 50            |
| R2035                     | On | 06/05/2021 | Bond Future | 10.55      | Call      |           | 728.25000          | 0.72825            | 866,130           | 16.13      | 0.00                  | 0                |               |

| Contract Details |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 06/05/2021 | Bond Future | 10.55      | Put       |           | 4,414.70000        | 4.41470            | 3,968,610         | 16.13      | 0.00  | 0                | 50         |
| R2035            | On | 06/05/2021 | Bond Future | 10.05      | Put       |           | 7,236.86000        | 7.23686            | 6,699,280         | 15.36      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.40      | Call      |           | 509.71000          | 0.50971            | 614,640           | 15.92      | 0.00  | 0                | 60         |
| R2035            | On | 06/05/2021 | Bond Future | 11.15      | Put       |           | 2,065.23000        | 2.06523            | 1,776,690         | 16.92      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.15      | Call      |           | 2,184.99000        | 2.18499            | 2,480,420         | 16.92      | 0.00  | 0                | 60         |
| R2035            | On | 06/05/2021 | Bond Future | 12.91      | Call      |           | 10,046.54000       | 10.04654           | 10,612,060        | 18.13      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.35      | Put       |           | 256.78000          | 0.25678            | 198,390           | 18.13      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.05      | Call      |           | 1,870.88000        | 1.87088            | 2,139,270         | 16.75      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.81      | Call      |           | 1,237.13000        | 1.23713            | 1,440,290         | 16.43      | 0.00  | 0                | 1,60       |
| R2035            | On | 06/05/2021 | Bond Future | 11.55      | Call      |           | 3,681.88000        | 3.68188            | 4,075,360         | 17.71      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.55      | Put       |           | 1,157.30000        | 1.15730            | 966,810           | 17.71      | 0.00  | 0                | 1,60       |
| R2035            | On | 06/05/2021 | Bond Future | 12.77      | Call      |           | 9,355.87000        | 9.35587            | 9,914,630         | 18.13      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.05      | Call      |           | 184.45000          | 0.18445            | 230,840           | 15.36      | 0.00  | 0                | 50         |
| R2035            | On | 06/05/2021 | Bond Future | 10.40      | Put       |           | 5,186.83000        | 5.18683            | 4,707,790         | 15.92      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.02      | Put       |           | 513.03000          | 0.51303            | 411,070           | 18.13      | 0.00  | 0                | 20         |
| R2035            | On | 06/05/2021 | Bond Future | 11.32      | Call      |           | 2,777.33000        | 2.77733            | 3,116,980         | 17.23      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.32      | Put       |           | 1,622.97000        | 1.62297            | 1,378,650         | 17.23      | 0.00  | 0                | 20         |
| R2035            | On | 06/05/2021 | Bond Future | 10.24      | Put       |           | 6,083.70000        | 6.08370            | 5,574,520         | 15.68      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.91      | Put       |           | 66.26000           | 0.06626            | 47,810            | 18.13      | 0.00  | 0                | 60         |
| R2035            | On | 06/05/2021 | Bond Future | 10.81      | Put       |           | 3,244.00000        | 3.24400            | 2,863,190         | 16.43      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.37      | Call      |           | 7,392.31000        | 7.39231            | 7,919,990         | 18.13      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.37      | Put       |           | 245.62000          | 0.24562            | 189,330           | 18.13      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.35      | Call      |           | 7,295.42000        | 7.29542            | 7,821,000         | 18.13      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.24      | Call      |           | 331.94000          | 0.33194            | 406,730           | 15.68      | 0.00  | 0                | 20         |
| R2035            | On | 06/05/2021 | Bond Future | 12.77      | Put       |           | 94.98000           | 0.09498            | 69,770            | 18.13      | 0.00  | 0                | 1,60       |
| R2035            | On | 06/05/2021 | Bond Future | 12.02      | Call      |           | 5,735.69000        | 5.73569            | 6,217,700         | 18.13      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.30       | Call      |           | 0.00000            | 0.00000            | 0,000             | 14.84      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.30       | Put       |           | 51,286.32000       | 51.28632           | 50,696,280        | 14.84      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.31       | Call      |           | 0.00000            | 0.00000            | 0,000             | 14.84      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.31       | Put       |           | 51,169.74000       | 51.16974           | 50,579,700        | 14.84      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.29       | Call      |           | 0.00000            | 0.00000            | 0,000             | 14.84      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 11.37      | Put       |           | 3,490.50000        | 3.49050            | 3,203,230         | 16.31      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 10.77      | Call      |           | 1,911.63000        | 1.91163            | 2,116,070         | 15.70      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 10.77      | Put       |           | 5,584.44000        | 5.58444            | 5,198,840         | 15.70      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 10.02      | Put       |           | 9,294.27000        | 9.29427            | 8,798,220         | 14.86      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.29       | Put       |           | 51,403.03000       | 51.40303           | 50,812,990        | 14.84      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 10.02      | Call      |           | 661.08000          | 0.66108            | 755,070           | 14.86      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 11.37      | Call      |           | 3,510.35000        | 3.51035            | 3,813,120         | 16.31      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 13.82      | Put       |           | 795.98000          | 0.79598            | 717,290           | 17.51      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 11.75      | Call      |           | 4,842.64000        | 4.84264            | 5,171,590         | 16.74      | 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 | 11.75      | Put       |           | 3,996.08000        | 3.99608            | 3,728,610         | 16.74      | 0.00                  | 0                | 78            |
| R2035                     | On | 04/11/2021 | Bond Future | 11.08      | Call      |           | 2,955.95000        | 2.95595            | 3,199,140         | 16.08      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 11.08      | Put       |           | 6,062.08000        | 6.06208            | 5,708,850         | 16.08      | 0.00                  | 0                | 78            |
| R2035                     | On | 04/11/2021 | Bond Future | 10.23      | Put       |           | 9,817.48000        | 9.81748            | 9,356,570         | 15.31      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 10.23      | Call      |           | 1,281.10000        | 1.28110            | 1,416,610         | 15.31      | 0.00                  | 0                | 78            |
| R2035                     | On | 04/11/2021 | Bond Future | 12.52      | Call      |           | 7,468.88000        | 7.46888            | 7,881,970         | 17.51      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 12.52      | Put       |           | 2,405.04000        | 2.40504            | 2,221,710         | 17.51      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 12.53      | Call      |           | 7,503.01000        | 7.50301            | 7,917,120         | 17.51      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 12.53      | Put       |           | 2,386.56000        | 2.38656            | 2,204,250         | 17.51      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 12.51      | Call      |           | 7,434.79000        | 7.43479            | 7,846,880         | 17.51      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 10.12      | Put       |           | 10,419.19000       | 10.41919           | 9,946,740         | 15.31      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 10.12      | Call      |           | 1,143.80000        | 1.14380            | 1,267,770         | 15.31      | 0.00                  | 0                | 40            |
| R2035                     | On | 04/11/2021 | Bond Future | 10.62      | Put       |           | 7,928.98000        | 7.92898            | 7,515,700         | 15.66      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 10.62      | Call      |           | 1,944.50000        | 1.94450            | 2,127,640         | 15.66      | 0.00                  | 0                | 40            |
| R2035                     | On | 04/11/2021 | Bond Future | 13.82      | Call      |           | 12,271.25000       | 12.27125           | 12,788,980        | 17.51      | 0.00                  | 0                |               |
| R2035                     | On | 04/11/2021 | Bond Future | 12.51      | Put       |           | 2,423.62000        | 2.42362            | 2,239,290         | 17.51      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22      | Call      |           | 3,442.58000        | 3.44258            | 3,690,700         | 15.72      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22      | Put       |           | 7,124.50000        | 7.12450            | 6,769,520         | 15.72      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 9.70       | Call      |           | 991.41000          | 0.99141            | 1,090,150         | 15.17      | 0.00                  | 0                | 68            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23      | Call      |           | 3,466.51000        | 3.46651            | 3,715,740         | 15.73      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23      | Put       |           | 7,088.69000        | 7.08869            | 6,734,820         | 15.73      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24      | Call      |           | 3,490.21000        | 3.49021            | 3,740,550         | 15.73      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24      | Put       |           | 7,052.72000        | 7.05272            | 6,699,960         | 15.73      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.39      | Call      |           | 3,860.47000        | 3.86047            | 4,127,510         | 15.85      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.39      | Put       |           | 6,535.14000        | 6.53514            | 6,199,080         | 15.85      | 0.00                  | 0                | 68            |
| R2035                     | On | 03/02/2022 | Bond Future | 10.65      | Call      |           | 2,230.44000        | 2.23044            | 2,415,400         | 15.28      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 10.65      | Put       |           | 9,421.45000        | 9.42145            | 9,003,310         | 15.28      | 0.00                  | 0                | 68            |
| R2035                     | On | 03/02/2022 | Bond Future | 9.70       | Put       |           | 14,513.84000       | 14.51384           | 14,009,480        | 15.17      | 0.00                  | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>14,81</b>  |
| <b>Total For R2035</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>181,451,914.72</b> | <b>2,096</b>     | <b>112,86</b> |
| R2037                     | On | 06/05/2021 | Bond Future |            |           | 11.31905  | 81.82362           | 11.40336           | 81.31032          | 17.50      | 119,380,661.58        | 1,459            | 128,35        |
| R2037                     | On | 05/08/2021 | Bond Future |            |           | 11.55537  | 78.45704           | 11.64331           | 77.93846          | 17.90      | 0.00                  | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future |            |           | 11.77924  | 79.33712           | 11.87076           | 78.81297          | 17.34      | 0.00                  | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future |            |           | 12.02015  | 75.99474           | 12.11566           | 75.46467          | 17.97      | 0.00                  | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>119,380,661.58</b> | <b>1,459</b>     | <b>128,35</b> |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 6,281.83000        | 6.28183            | 6,717,310         | 19.39      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 418.06000          | 0.41806            | 340,240           | 19.39      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 6,327.37000        | 6.32737            | 6,764,070         | 19.39      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 409.82000          | 0.40982            | 333,220           | 19.39      | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037                     | On | 06/05/2021 | Bond Future | 12.42      | Call      |           | 6,236.37000        | 6.23637            | 6,670,620         | 19.39      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42      | Put       |           | 426.43000          | 0.42643            | 347,380           | 19.39      | 0.00                  | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Put       |           | 2,137.08000        | 2.13708            | 1,961,580         | 19.47      | 0.00                  | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Call      |           | 5,671.03000        | 5.67103            | 6,011,790         | 19.47      | 0.00                  | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Put       |           | 2,177.73000        | 2.17773            | 1,999,910         | 19.47      | 0.00                  | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Call      |           | 5,705.28000        | 5.70528            | 6,047,200         | 19.47      | 0.00                  | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Put       |           | 2,157.33000        | 2.15733            | 1,980,670         | 19.47      | 0.00                  | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Call      |           | 5,739.61000        | 5.73961            | 6,082,690         | 19.47      | 0.00                  | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 7,574.78000        | 7.57478            | 7,938,290         | 18.71      | 0.00                  | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 2,394.45000        | 2.39445            | 2,233,810         | 18.71      | 0.00                  | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 7,508.49000        | 7.50849            | 7,870,270         | 18.71      | 0.00                  | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 2,430.59000        | 2.43059            | 2,268,220         | 18.71      | 0.00                  | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Call      |           | 7,541.60000        | 7.54160            | 7,904,250         | 18.71      | 0.00                  | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Put       |           | 2,412.46000        | 2.41246            | 2,250,960         | 18.71      | 0.00                  | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Put       |           | 7,222.38000        | 7.22238            | 6,910,160         | 17.72      | 0.00                  | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 3,490.04000        | 3.49004            | 3,708,850         | 17.72      | 0.00                  | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 7,186.54000        | 7.18654            | 6,875,280         | 17.72      | 0.00                  | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Call      |           | 3,443.01000        | 3.44301            | 3,659,900         | 17.71      | 0.00                  | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Put       |           | 7,258.36000        | 7.25836            | 6,945,180         | 17.71      | 0.00                  | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Call      |           | 3,466.49000        | 3.46649            | 3,684,340         | 17.72      | 0.00                  | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>119,380,661.58</b> | <b>1,459</b>     | <b>128,35</b> |
| R2040                     | On | 06/05/2021 | Bond Future |            |           | 11.43669  | 83.80471           | 11.53631           | 83.16168          | 17.90      | 232,977,093.80        | 2,780            | 84,6          |
| R2040                     | On | 05/08/2021 | Bond Future |            |           | 11.66830  | 80.20939           | 11.77231           | 79.55962          | 18.50      | 0.00                  | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future |            |           | 11.88739  | 81.10916           | 11.99571           | 80.45236          | 17.91      | 0.00                  | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future |            |           | 12.12302  | 77.53693           | 12.23614           | 76.87275          | 18.45      | 0.00                  | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>232,977,093.80</b> | <b>2,780</b>     | <b>84,6</b>   |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 5,984.25000        | 5.98425            | 6,512,810         | 19.94      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 566.20000          | 0.56620            | 451,730           | 19.94      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 6,030.81000        | 6.03081            | 6,561,070         | 19.94      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 11.58      | Put       |           | 2,097.26000        | 2.09726            | 1,789,030         | 18.41      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 11.58      | Call      |           | 2,376.68000        | 2.37668            | 2,711,480         | 18.41      | 0.00                  | 0                | 30            |
| R2040                     | On | 06/05/2021 | Bond Future | 13.38      | Call      |           | 10,620.70000       | 10.62070           | 11,243,770        | 19.94      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 555.52000          | 0.55552            | 442,750           | 19.94      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Call      |           | 5,937.80000        | 5.93780            | 6,464,650         | 19.94      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 13.38      | Put       |           | 70.09000           | 0.07009            | 50,130            | 19.94      | 0.00                  | 0                | 30            |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Put       |           | 577.05000          | 0.57705            | 460,870           | 19.94      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 10.83      | Put       |           | 5,306.39000        | 5.30639            | 4,785,730         | 17.23      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future | 10.83      | Call      |           | 563.53000          | 0.56353            | 685,900           | 17.23      | 0.00                  | 0                | 30            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                       | Value         | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|---------------|------------------|------------|
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Put       |           | 2,105.22000        | 2.10522            | 1,899,480         | 20.12      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Call      |           | 6,347.94000        | 6.34794            | 6,793,260         | 20.14      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Put       |           | 2,088.80000        | 2.08880            | 1,884,350         | 20.14      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Call      |           | 6,267.50000        | 6.26750            | 6,710,230         | 20.10      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Put       |           | 4,419.87000        | 4.41987            | 4,066,600         | 18.56      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Call      |           | 3,020.56000        | 3.02056            | 3,317,060         | 18.56      |                       | 0.00          | 0                | 90         |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Call      |           | 15,824.90000       | 15.82490           | 16,451,530        | 20.16      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Put       |           | 2,121.95000        | 2.12195            | 1,914,910         | 20.10      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Put       |           | 140.71000          | 0.14071            | 117,570           | 20.16      |                       | 0.00          | 0                | 90         |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Call      |           | 6,307.60000        | 6.30760            | 6,751,630         | 20.12      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05      | Put       |           | 6,451.33000        | 6.45133            | 6,008,100         | 17.96      |                       | 0.00          | 0                |            |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05      | Call      |           | 1,756.00000        | 1.75600            | 1,962,540         | 17.96      |                       | 0.00          | 0                | 90         |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 2,626.51000        | 2.62651            | 2,422,470         | 19.31      |                       | 0.00          | 0                |            |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 7,813.27000        | 7.81327            | 8,267,120         | 19.31      |                       | 0.00          | 0                |            |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 2,607.08000        | 2.60708            | 2,404,130         | 19.31      |                       | 0.00          | 0                |            |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 7,744.49000        | 7.74449            | 8,196,170         | 19.31      |                       | 0.00          | 0                |            |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 2,646.05000        | 2.64605            | 2,440,930         | 19.31      |                       | 0.00          | 0                |            |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 7,778.86000        | 7.77886            | 8,231,620         | 19.31      |                       | 0.00          | 0                |            |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58      | Call      |           | 3,578.10000        | 3.57810            | 3,852,790         | 18.08      |                       | 0.00          | 0                |            |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58      | Put       |           | 7,563.47000        | 7.56347            | 7,173,980         | 18.08      |                       | 0.00          | 0                |            |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 3,602.60000        | 3.60260            | 3,878,510         | 18.09      |                       | 0.00          | 0                |            |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 7,524.76000        | 7.52476            | 7,136,490         | 18.09      |                       | 0.00          | 0                |            |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57      | Call      |           | 3,553.41000        | 3.55341            | 3,826,860         | 18.07      |                       | 0.00          | 0                |            |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57      | Put       |           | 7,602.07000        | 7.60207            | 7,211,340         | 18.07      |                       | 0.00          | 0                |            |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>      | <b>3,60</b>      |            |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>232,977,093.80</b> | <b>2,780</b>  | <b>88,20</b>     |            |
| R2044                     | On | 06/05/2021 | Bond Future |            |           | 11.48748  | 80.43961           | 11.58192           | 79.82854          | 18.78      |                       | 87,035,658.02 | 1,082            | 62,10      |
| R2044                     | On | 05/08/2021 | Bond Future |            |           | 11.71063  | 76.93285           | 11.80928           | 76.31540          | 19.43      |                       | 0.00          | 0                |            |
| R2044                     | On | 04/11/2021 | Bond Future |            |           | 11.92144  | 77.79594           | 12.02424           | 77.17174          | 18.78      |                       | 0.00          | 0                |            |
| R2044                     | On | 03/02/2022 | Bond Future |            |           | 12.14798  | 74.31079           | 12.25540           | 73.67955          | 19.34      |                       | 0.00          | 0                |            |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>87,035,658.02</b>  | <b>1,082</b>  | <b>62,10</b>     |            |
| R2044                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 5,815.50000        | 5.81550            | 6,309,330         | 20.94      |                       | 0.00          | 0                |            |
| R2044                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 619.75000          | 0.61975            | 502,510           | 20.94      |                       | 0.00          | 0                |            |
| R2044                     | On | 06/05/2021 | Bond Future | 12.45      | Call      |           | 5,861.11000        | 5.86111            | 6,356,610         | 20.94      |                       | 0.00          | 0                |            |
| R2044                     | On | 06/05/2021 | Bond Future | 12.45      | Put       |           | 608.39000          | 0.60839            | 492,820           | 20.94      |                       | 0.00          | 0                |            |
| R2044                     | On | 06/05/2021 | Bond Future | 10.70      | Call      |           | 356.32000          | 0.35632            | 435,920           | 17.79      |                       | 0.00          | 0                | 3,10       |
| R2044                     | On | 06/05/2021 | Bond Future | 11.40      | Call      |           | 1,690.80000        | 1.69080            | 1,943,840         | 19.00      |                       | 0.00          | 0                |            |
| R2044                     | On | 06/05/2021 | Bond Future | 11.40      | Put       |           | 2,875.28000        | 2.87528            | 2,517,250         | 19.00      |                       | 0.00          | 0                | 3,10       |
| R2044                     | On | 06/05/2021 | Bond Future | 11.79      | Call      |           | 3,008.41000        | 3.00841            | 3,368,010         | 19.79      |                       | 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 | 06/05/2021 | Bond Future | 11.10      | Put       |           | 4,171.85000        | 4.17185            | 3,731,390         | 18.56      | 0.00                 | 0                | 3,10          |
| R2044                     | On | 06/05/2021 | Bond Future | 12.50      | Call      |           | 6,090.57000        | 6.09057            | 6,594,180         | 20.94      | 0.00                 | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.50      | Put       |           | 554.15000          | 0.55415            | 446,690           | 20.94      | 0.00                 | 0                | 3,10          |
| R2044                     | On | 06/05/2021 | Bond Future | 11.90      | Call      |           | 3,446.16000        | 3.44616            | 3,832,710         | 20.06      | 0.00                 | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 631.29000          | 0.63129            | 512,360           | 20.94      | 0.00                 | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 10.70      | Put       |           | 6,398.35000        | 6.39835            | 5,866,880         | 17.79      | 0.00                 | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 5,769.99000        | 5.76999            | 6,262,130         | 20.94      | 0.00                 | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 11.90      | Put       |           | 1,447.07000        | 1.44707            | 1,222,550         | 20.06      | 0.00                 | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 11.35      | Put       |           | 3,068.30000        | 3.06830            | 2,696,150         | 18.93      | 0.00                 | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 11.35      | Call      |           | 1,552.86000        | 1.55286            | 1,791,780         | 18.93      | 0.00                 | 0                | 3,10          |
| R2044                     | On | 06/05/2021 | Bond Future | 11.79      | Put       |           | 1,690.54000        | 1.69054            | 1,439,070         | 19.79      | 0.00                 | 0                | 3,10          |
| R2044                     | On | 06/05/2021 | Bond Future | 11.10      | Call      |           | 965.54000          | 0.96554            | 1,136,150         | 18.56      | 0.00                 | 0                |               |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60      | Put       |           | 1,974.50000        | 1.97450            | 1,788,320         | 21.16      | 0.00                 | 0                |               |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61      | Call      |           | 6,666.30000        | 6.66630            | 7,098,850         | 21.16      | 0.00                 | 0                |               |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61      | Put       |           | 1,955.67000        | 1.95567            | 1,770,770         | 21.16      | 0.00                 | 0                |               |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59      | Call      |           | 6,592.64000        | 6.59264            | 7,022,630         | 21.16      | 0.00                 | 0                |               |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59      | Put       |           | 1,993.47000        | 1.99347            | 1,806,010         | 21.16      | 0.00                 | 0                |               |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60      | Call      |           | 6,629.44000        | 6.62944            | 7,060,710         | 21.16      | 0.00                 | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 7,685.98000        | 7.68598            | 8,112,460         | 20.25      | 0.00                 | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 2,710.26000        | 2.71026            | 2,512,540         | 20.25      | 0.00                 | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 7,719.74000        | 7.71974            | 8,147,250         | 20.25      | 0.00                 | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 2,690.54000        | 2.69054            | 2,493,850         | 20.25      | 0.00                 | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 7,652.26000        | 7.65226            | 8,077,720         | 20.25      | 0.00                 | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 2,730.09000        | 2.73009            | 2,531,350         | 20.25      | 0.00                 | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Put       |           | 7,568.46000        | 7.56846            | 7,199,920         | 18.98      | 0.00                 | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 3,581.95000        | 3.58195            | 3,842,290         | 18.96      | 0.00                 | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 7,646.64000        | 7.64664            | 7,275,740         | 18.96      | 0.00                 | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Call      |           | 3,606.67000        | 3.60667            | 3,868,200         | 18.97      | 0.00                 | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Put       |           | 7,607.46000        | 7.60746            | 7,237,750         | 18.97      | 0.00                 | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Call      |           | 3,631.48000        | 3.63148            | 3,894,180         | 18.98      | 0.00                 | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>18,60</b>  |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>87,035,658.02</b> | <b>1,082</b>     | <b>80,70</b>  |
| R2048                     | On | 06/05/2021 | Bond Future |            |           | 11.40965  | 79.56344           | 11.50899           | 78.90461          | 19.12      | 22,357,326.64        | 281              | 137,30        |
| R2048                     | On | 05/08/2021 | Bond Future |            |           | 11.61866  | 80.42781           | 11.72239           | 79.76204          | 18.81      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future |            |           | 11.82620  | 76.91666           | 11.93443           | 76.24364          | 19.19      | 0.00                 | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future |            |           | 12.04848  | 77.80086           | 12.16170           | 77.12022          | 18.60      | 0.00                 | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>22,357,326.64</b> | <b>281</b>       | <b>137,30</b> |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35      | Call      |           | 5,832.84000        | 5.83284            | 6,365,840         | 21.38      | 0.00                 | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35      | Put       |           | 633.10000          | 0.63310            | 507,270           | 21.38      | 0.00                 | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                      | Value      | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------|------------------|------------|
| R2048                     | On | 06/05/2021 | Bond Future | 12.36      | Call      |           | 5,879.15000        | 5.87915            | 6,413,960         | 21.38      |                      | 0.00       | 0                |            |
| R2048                     | On | 06/05/2021 | Bond Future | 10.80      | Call      |           | 541.85000          | 0.54185            | 663,300           | 18.28      |                      | 0.00       | 0                | 1,20       |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36      | Put       |           | 621.41000          | 0.62141            | 497,390           | 21.38      |                      | 0.00       | 0                |            |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34      | Call      |           | 5,786.63000        | 5.78663            | 6,317,790         | 21.38      |                      | 0.00       | 0                |            |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34      | Put       |           | 644.98000          | 0.64498            | 517,310           | 21.38      |                      | 0.00       | 0                |            |
| R2048                     | On | 06/05/2021 | Bond Future | 10.20      | Put       |           | 9,619.57000        | 9.61957            | 8,982,560         | 16.91      |                      | 0.00       | 0                |            |
| R2048                     | On | 06/05/2021 | Bond Future | 10.20      | Call      |           | 65.96000           | 0.06596            | 87,780            | 16.91      |                      | 0.00       | 0                | 1,20       |
| R2048                     | On | 06/05/2021 | Bond Future | 10.80      | Put       |           | 5,472.44000        | 5.47244            | 4,935,060         | 18.28      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 10.60      | Put       |           | 8,772.72000        | 8.77272            | 8,244,690         | 17.49      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 10.60      | Call      |           | 975.26000          | 0.97526            | 1,113,000         | 17.49      |                      | 0.00       | 0                | 1,30       |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51      | Call      |           | 6,729.49000        | 6.72949            | 7,195,670         | 20.50      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51      | Put       |           | 1,996.25000        | 1.99625            | 1,796,660         | 20.50      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52      | Call      |           | 6,767.05000        | 6.76705            | 7,234,610         | 20.50      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52      | Put       |           | 1,977.17000        | 1.97717            | 1,778,960         | 20.50      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50      | Call      |           | 6,691.81000        | 6.69181            | 7,156,620         | 20.50      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50      | Put       |           | 2,015.30000        | 2.01530            | 1,814,340         | 20.50      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 10.90      | Put       |           | 7,112.17000        | 7.11217            | 6,637,270         | 18.00      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 10.90      | Call      |           | 1,533.14000        | 1.53314            | 1,724,010         | 18.00      |                      | 0.00       | 0                | 1,30       |
| R2048                     | On | 05/08/2021 | Bond Future | 10.00      | Put       |           | 12,928.77000       | 12.92877           | 12,325,080        | 17.32      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 10.00      | Call      |           | 365.11000          | 0.36511            | 427,190           | 17.32      |                      | 0.00       | 0                | 1,30       |
| R2048                     | On | 05/08/2021 | Bond Future | 10.30      | Put       |           | 10,729.12000       | 10.72912           | 10,158,010        | 17.32      |                      | 0.00       | 0                |            |
| R2048                     | On | 05/08/2021 | Bond Future | 10.30      | Call      |           | 605.68000          | 0.60568            | 700,340           | 17.32      |                      | 0.00       | 0                | 1,30       |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84      | Put       |           | 2,655.83000        | 2.65583            | 2,448,440         | 20.69      |                      | 0.00       | 0                |            |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85      | Call      |           | 7,921.63000        | 7.92163            | 8,388,360         | 20.69      |                      | 0.00       | 0                |            |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85      | Put       |           | 2,636.24000        | 2.63624            | 2,429,950         | 20.69      |                      | 0.00       | 0                |            |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 7,852.79000        | 7.85279            | 8,317,310         | 20.69      |                      | 0.00       | 0                |            |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 2,675.54000        | 2.67554            | 2,467,040         | 20.69      |                      | 0.00       | 0                |            |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84      | Call      |           | 7,887.19000        | 7.88719            | 8,352,820         | 20.69      |                      | 0.00       | 0                |            |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Call      |           | 3,572.42000        | 3.57242            | 3,850,300         | 18.36      |                      | 0.00       | 0                |            |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Put       |           | 7,848.67000        | 7.84867            | 7,445,910         | 18.36      |                      | 0.00       | 0                |            |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Call      |           | 3,597.75000        | 3.59775            | 3,876,920         | 18.37      |                      | 0.00       | 0                |            |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Put       |           | 7,808.08000        | 7.80808            | 7,406,610         | 18.37      |                      | 0.00       | 0                |            |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 3,547.46000        | 3.54746            | 3,824,050         | 18.36      |                      | 0.00       | 0                |            |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 7,889.74000        | 7.88974            | 7,485,690         | 18.36      |                      | 0.00       | 0                |            |
| <b>Total R2048 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>   | <b>7,60</b>      |            |
| <b>Total For R2048</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>22,357,326.64</b> | <b>281</b> | <b>144,90</b>    |            |
| R209                      | On | 06/05/2021 | Bond Future |            |           | 10.95300  | 66.52496           | 11.03167           | 66.10329          | 19.28      |                      | 0.00       | 0                | 26,7       |
| R209                      | On | 05/08/2021 | Bond Future |            |           | 11.15746  | 67.24764           | 11.23912           | 66.82162          | 18.44      |                      | 0.00       | 0                |            |
| R209                      | On | 04/11/2021 | Bond Future |            |           | 11.36045  | 64.86067           | 11.44520           | 64.43007          | 18.81      |                      | 0.00       | 0                | 2,20       |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R209                     | On | 03/02/2022 | Bond Future |        |            | 11.57338  | 65.60632  | 11.66144           | 65.17086           |                   | 18.71      | 0.00        | 0                |              |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>28,97</b> |
| R209                     | On | 06/05/2021 | Bond Future | 12.23  | Call       |           |           | 6,225.69000        | 6.22569            | 6,598,160         | 21.12      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.23  | Put        |           |           | 261.50000          | 0.26150            | 212,300           | 21.12      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.24  | Call       |           |           | 6,266.60000        | 6.26660            | 6,639,910         | 21.12      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 9.50   | Put        |           |           | 9,017.09000        | 9.01709            | 8,606,250         | 18.27      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 9.50   | Call       |           |           | 52.12000           | 0.05212            | 62,950            | 18.27      | 0.00        | 0                | 2,14         |
| R209                     | On | 06/05/2021 | Bond Future | 10.35  | Put        |           |           | 4,346.38000        | 4.34638            | 4,008,550         | 18.87      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 10.35  | Call       |           |           | 558.56000          | 0.55856            | 642,400           | 18.87      | 0.00        | 0                | 50           |
| R209                     | On | 06/05/2021 | Bond Future | 10.60  | Call       |           |           | 931.35000          | 0.93135            | 1,055,730         | 19.14      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 9.75   | Put        |           |           | 7,499.81000        | 7.49981            | 7,100,000         | 18.27      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 9.75   | Call       |           |           | 112.95000          | 0.11295            | 134,810           | 18.27      | 0.00        | 0                | 4,04         |
| R209                     | On | 06/05/2021 | Bond Future | 11.00  | Call       |           |           | 1,810.38000        | 1.81038            | 2,009,260         | 19.58      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 11.00  | Put        |           |           | 1,979.66000        | 1.97966            | 1,756,870         | 19.58      | 0.00        | 0                | 3,50         |
| R209                     | On | 06/05/2021 | Bond Future | 10.00  | Put        |           |           | 6,089.61000        | 6.08961            | 5,709,020         | 18.47      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.22  | Put        |           |           | 267.03000          | 0.26703            | 217,000           | 21.12      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 11.60  | Call       |           |           | 3,767.60000        | 3.76760            | 4,068,040         | 20.78      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 11.60  | Put        |           |           | 834.72000          | 0.83472            | 713,490           | 20.78      | 0.00        | 0                | 3,74         |
| R209                     | On | 06/05/2021 | Bond Future | 10.25  | Put        |           |           | 4,813.76000        | 4.81376            | 4,461,870         | 18.75      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 10.25  | Call       |           |           | 443.95000          | 0.44395            | 513,730           | 18.75      | 0.00        | 0                | 5,34         |
| R209                     | On | 06/05/2021 | Bond Future | 11.25  | Call       |           |           | 2,546.70000        | 2.54670            | 2,791,660         | 20.02      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 10.60  | Put        |           |           | 3,294.23000        | 3.29423            | 2,996,940         | 19.14      | 0.00        | 0                | 5,24         |
| R209                     | On | 06/05/2021 | Bond Future | 12.24  | Put        |           |           | 256.05000          | 0.25605            | 207,690           | 21.12      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.22  | Call       |           |           | 6,184.82000        | 6.18482            | 6,556,460         | 21.12      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 11.25  | Put        |           |           | 1,396.76000        | 1.39676            | 1,220,050         | 20.02      | 0.00        | 0                | 9,14         |
| R209                     | On | 06/05/2021 | Bond Future | 12.25  | Call       |           |           | 6,307.55000        | 6.30755            | 6,681,680         | 21.12      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.25  | Put        |           |           | 250.71000          | 0.25071            | 203,170           | 21.12      | 0.00        | 0                | 8,34         |
| R209                     | On | 06/05/2021 | Bond Future | 10.00  | Call       |           |           | 233.94000          | 0.23394            | 275,020           | 18.47      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.80  | Call       |           |           | 4,774.02000        | 4.77402            | 5,049,310         | 19.61      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.80  | Put        |           |           | 1,954.47000        | 1.95447            | 1,803,740         | 19.61      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.81  | Call       |           |           | 4,806.89000        | 4.80689            | 5,083,110         | 19.63      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.81  | Put        |           |           | 1,938.71000        | 1.93871            | 1,788,910         | 19.63      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.79  | Call       |           |           | 4,741.06000        | 4.74106            | 5,015,420         | 19.59      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.79  | Put        |           |           | 1,970.20000        | 1.97020            | 1,818,540         | 19.59      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.17  | Call       |           |           | 6,002.58000        | 6.00258            | 6,284,820         | 20.14      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.17  | Put        |           |           | 2,485.33000        | 2.48533            | 2,336,970         | 20.14      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.00  | Put        |           |           | 2,750.84000        | 2.75084            | 2,590,040         | 19.82      | 0.00        | 0                | 6,50         |
| R209                     | On | 04/11/2021 | Bond Future | 12.18  | Call       |           |           | 6,034.38000        | 6.03438            | 6,317,330         | 20.16      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.18  | Put        |           |           | 2,470.60000        | 2.47060            | 2,322,950         | 20.16      | 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   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R209                     | On | 04/11/2021 | Bond Future | 12.19  | Call       |           |           | 6,066.22000        | 6.06622            | 6,349,870         | 20.18      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19  | Put        |           |           | 2,455.96000        | 2.45596            | 2,309,010         | 20.18      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.50  | Call       |           |           | 1,827.38000        | 1.82738            | 1,963,660         | 18.07      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.50  | Put        |           |           | 6,876.31000        | 6.87631            | 6,581,990         | 18.07      | 0.00                 | 0                | 6,5f         |
| R209                     | On | 04/11/2021 | Bond Future | 9.50   | Put        |           |           | 11,691.29000       | 11.69129           | 11,322,200        | 17.84      | 0.00                 | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 9.50   | Call       |           |           | 659.95000          | 0.65995            | 721,460           | 17.84      | 0.00                 | 0                | 4,7f         |
| R209                     | On | 04/11/2021 | Bond Future | 12.00  | Call       |           |           | 5,468.97000        | 5.46897            | 5,738,770         | 19.82      | 0.00                 | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.02  | Call       |           |           | 3,168.18000        | 3.16818            | 3,348,480         | 18.49      | 0.00                 | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.02  | Put        |           |           | 6,441.76000        | 6.44176            | 6,186,600         | 18.49      | 0.00                 | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.03  | Call       |           |           | 3,189.44000        | 3.18944            | 3,370,530         | 18.50      | 0.00                 | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.03  | Put        |           |           | 6,410.14000        | 6.41014            | 6,155,770         | 18.50      | 0.00                 | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.04  | Call       |           |           | 3,210.55000        | 3.21055            | 3,392,420         | 18.51      | 0.00                 | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.04  | Put        |           |           | 6,378.42000        | 6.37842            | 6,124,830         | 18.51      | 0.00                 | 0                |              |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>59,77</b> |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>88,74</b> |
| R210                     | On | 06/05/2021 | Bond Future |        |            | 199.14081 | 199.14081 | 199.13451          | 199.13451          |                   |            | 9,160,477.26         | 46               | 1,5f         |
| R210                     | On | 05/08/2021 | Bond Future |        |            | 201.35385 | 201.35385 | 201.34809          | 201.34809          |                   |            | 0.00                 | 0                |              |
| R210                     | On | 04/11/2021 | Bond Future |        |            | 200.91688 | 200.91688 | 200.91153          | 200.91153          |                   |            | 0.00                 | 0                |              |
| R210                     | On | 03/02/2022 | Bond Future |        |            | 203.27216 | 203.27216 | 203.26709          | 203.26709          |                   |            | 0.00                 | 0                |              |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>9,160,477.26</b>  | <b>46</b>        | <b>1,5f</b>  |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>9,160,477.26</b>  | <b>46</b>        | <b>1,5f</b>  |
| R212                     | On | 06/05/2021 | Bond Future |        |            | 171.43019 | 171.43019 | 171.38471          | 171.38471          |                   |            | 0.00                 | 0                | 2,9f         |
| R212                     | On | 05/08/2021 | Bond Future |        |            | 171.00333 | 171.00333 | 170.95794          | 170.95794          |                   |            | 0.00                 | 0                |              |
| R212                     | On | 04/11/2021 | Bond Future |        |            | 172.95988 | 172.95988 | 172.91444          | 172.91444          |                   |            | 0.00                 | 0                |              |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,9f</b>  |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,9f</b>  |
| R213                     | On | 06/05/2021 | Bond Future |        |            | 9.86640   | 83.59803  | 9.95039            | 83.14181           |                   | 13.90      | 16,719,606.00        | 200              | 9,3f         |
| R213                     | On | 05/08/2021 | Bond Future |        |            | 10.07813  | 84.50620  | 10.16566           | 84.04532           |                   | 13.29      | 0.00                 | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future |        |            | 10.29072  | 81.92309  | 10.38193           | 81.45725           |                   | 13.48      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future |        |            | 10.52052  | 82.86461  | 10.61579           | 82.39354           |                   | 13.42      | 0.00                 | 0                |              |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>16,719,606.00</b> | <b>200</b>       | <b>9,3f</b>  |
| R213                     | On | 06/05/2021 | Bond Future | 11.90  | Call       |           |           | 9,735.18000        | 9.73518            | 10,185,400        | 15.22      | 0.00                 | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.90  | Put        |           |           | 19.63000           | 0.01963            | 13,630            | 15.22      | 0.00                 | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.91  | Call       |           |           | 9,780.33000        | 9.78033            | 10,230,730        | 15.22      | 0.00                 | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.91  | Put        |           |           | 19.00000           | 0.01900            | 13,180            | 15.22      | 0.00                 | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.89  | Call       |           |           | 9,690.00000        | 9.69000            | 10,140,050        | 15.22      | 0.00                 | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.89  | Put        |           |           | 20.27000           | 0.02027            | 14,100            | 15.22      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.78  | Call       |           |           | 4,711.73000        | 4.71173            | 5,023,100         | 14.10      | 0.00                 | 0                |              |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R213                     | On | 05/08/2021 | Bond Future | 10.78      | Put       |           | 1,571.05000        | 1.57105            | 1,421,540         | 14.10      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.14      | Call      |           | 2,715.28000        | 2.71528            | 2,945,880         | 13.39      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.14      | Put       |           | 2,850.04000        | 2.85004            | 2,619,760         | 13.39      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 9.34       | Put       |           | 5,543.18000        | 5.54318            | 5,203,510         | 12.83      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 9.34       | Call      |           | 1,056.74000        | 1.05674            | 1,177,950         | 12.83      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.85      | Call      |           | 4,959.47000        | 4.95947            | 5,278,350         | 14.20      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.85      | Put       |           | 1,471.13000        | 1.47113            | 1,329,130         | 14.20      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.86      | Call      |           | 4,995.19000        | 4.99519            | 5,315,120         | 14.21      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.86      | Put       |           | 1,457.35000        | 1.45735            | 1,316,400         | 14.21      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.84      | Call      |           | 4,923.84000        | 4.92384            | 5,241,660         | 14.19      | 0.00                 | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.84      | Put       |           | 1,485.04000        | 1.48504            | 1,341,980         | 14.19      | 0.00                 | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future | 11.11      | Call      |           | 5,747.65000        | 5.74765            | 6,058,030         | 14.54      | 0.00                 | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future | 11.11      | Put       |           | 2,152.07000        | 2.15207            | 1,996,610         | 14.54      | 0.00                 | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future | 11.09      | Call      |           | 5,687.39000        | 5.68739            | 5,995,950         | 14.54      | 0.00                 | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future | 11.09      | Put       |           | 2,187.74000        | 2.18774            | 2,030,460         | 14.54      | 0.00                 | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future | 11.10      | Call      |           | 5,717.48000        | 5.71748            | 6,026,950         | 14.54      | 0.00                 | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future | 11.10      | Put       |           | 2,169.85000        | 2.16985            | 2,013,480         | 14.54      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 10.15      | Call      |           | 3,112.38000        | 3.11238            | 3,315,720         | 13.35      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 10.15      | Put       |           | 5,450.39000        | 5.45039            | 5,182,660         | 13.35      | 0.00                 | 0                | 20           |
| R213                     | On | 03/02/2022 | Bond Future | 9.58       | Call      |           | 2,001.46000        | 2.00146            | 2,152,920         | 12.97      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 9.58       | Put       |           | 7,323.20000        | 7.32320            | 7,003,590         | 12.97      | 0.00                 | 0                | 20           |
| R213                     | On | 03/02/2022 | Bond Future | 8.63       | Put       |           | 11,464.24000       | 11.46424           | 11,072,230        | 12.74      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 9.97       | Call      |           | 2,731.81000        | 2.73181            | 2,918,680         | 13.23      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 9.97       | Put       |           | 5,997.18000        | 5.99718            | 5,712,980         | 13.23      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 9.98       | Call      |           | 2,752.01000        | 2.75201            | 2,939,790         | 13.24      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 9.98       | Put       |           | 5,965.51000        | 5.96551            | 5,682,220         | 13.24      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 9.96       | Call      |           | 2,711.39000        | 2.71139            | 2,897,340         | 13.22      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 8.80       | Call      |           | 999.60000          | 0.99960            | 1,089,560         | 12.74      | 0.00                 | 0                | 10           |
| R213                     | On | 03/02/2022 | Bond Future | 10.25      | Put       |           | 5,163.96000        | 5.16396            | 4,905,350         | 13.42      | 0.00                 | 0                | 10           |
| R213                     | On | 03/02/2022 | Bond Future | 9.76       | Call      |           | 2,322.14000        | 2.32214            | 2,489,830         | 13.09      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 9.76       | Put       |           | 6,686.69000        | 6.68669            | 6,383,310         | 13.09      | 0.00                 | 0                | 10           |
| R213                     | On | 03/02/2022 | Bond Future | 8.80       | Put       |           | 10,635.42000       | 10.63542           | 10,254,310        | 12.74      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 9.96       | Put       |           | 6,028.68000        | 6.02868            | 5,743,560         | 13.22      | 0.00                 | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future | 8.63       | Call      |           | 851.07000          | 0.85107            | 930,130           | 12.74      | 0.00                 | 0                | 20           |
| R213                     | On | 03/02/2022 | Bond Future | 10.25      | Call      |           | 3,335.34000        | 3.33534            | 3,547,800         | 13.42      | 0.00                 | 0                |              |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>90</b>    |
| <b>Total For R213</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>16,719,606.00</b> | <b>200</b>       | <b>10,24</b> |
| R214                     | On | 06/05/2021 | Bond Future |            |           | 11.35276  | 63.30424           | 11.44678           | 62.80187          | 21.02      | 182,062,994.24       | 2,876            | 14,64        |
| R214                     | On | 05/08/2021 | Bond Future |            |           | 11.55734  | 63.99195           | 11.65515           | 63.48429          | 20.07      | 0.00                 | 0                |              |

| Contract Details          |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Opt Intere      |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| R214                      | On | 04/11/2021 | Bond Future        |        |            | 11.76022  | 61.43122  | 11.86189           | 60.91806           |                   | 20.52      | 0.00                    | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        |        |            | 11.97675  | 62.13736  | 12.08267           | 61.61841           |                   | 20.38      | 0.00                    | 0                |                 |
| <b>Total R214 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>182,062,994.24</b>   | <b>2,876</b>     | <b>14,64</b>    |
| R214                      | On | 06/05/2021 | Bond Future        | 12.26  | Call       |           |           | 4,702.70000        | 4.70270            | 5,096,630         | 23.03      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.26  | Put        |           |           | 619.13000          | 0.61913            | 510,690           | 23.03      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.27  | Call       |           |           | 4,739.52000        | 4.73952            | 5,134,870         | 23.03      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.27  | Put        |           |           | 608.51000          | 0.60851            | 501,490           | 23.03      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.25  | Call       |           |           | 4,665.96000        | 4.66596            | 5,058,460         | 23.03      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.25  | Put        |           |           | 629.90000          | 0.62990            | 520,030           | 23.03      | 0.00                    | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.01  | Call       |           |           | 4,255.00000        | 4.25500            | 4,559,820         | 21.26      | 0.00                    | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.01  | Put        |           |           | 2,469.28000        | 2.46928            | 2,266,440         | 21.26      | 0.00                    | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.02  | Call       |           |           | 4,285.85000        | 4.28585            | 4,591,810         | 21.28      | 0.00                    | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.02  | Put        |           |           | 2,451.05000        | 2.45105            | 2,249,350         | 21.28      | 0.00                    | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.03  | Call       |           |           | 4,316.63000        | 4.31663            | 4,623,720         | 21.30      | 0.00                    | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.03  | Put        |           |           | 2,432.81000        | 2.43281            | 2,232,240         | 21.30      | 0.00                    | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.48  | Put        |           |           | 2,843.33000        | 2.84333            | 2,657,270         | 22.10      | 0.00                    | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.46  | Call       |           |           | 5,755.67000        | 5.75567            | 6,081,120         | 22.06      | 0.00                    | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.46  | Put        |           |           | 2,875.24000        | 2.87524            | 2,687,530         | 22.06      | 0.00                    | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.47  | Call       |           |           | 5,785.89000        | 5.78589            | 6,112,170         | 22.08      | 0.00                    | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.47  | Put        |           |           | 2,859.23000        | 2.85923            | 2,672,350         | 22.08      | 0.00                    | 0                |                 |
| R214                      | On | 04/11/2021 | Bond Future        | 12.48  | Call       |           |           | 5,816.15000        | 5.81615            | 6,143,250         | 22.10      | 0.00                    | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.41  | Call       |           |           | 3,229.49000        | 3.22949            | 3,446,550         | 20.04      | 0.00                    | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.41  | Put        |           |           | 6,654.62000        | 6.65462            | 6,352,730         | 20.04      | 0.00                    | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.39  | Call       |           |           | 3,187.42000        | 3.18742            | 3,402,650         | 20.02      | 0.00                    | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.39  | Put        |           |           | 6,719.24000        | 6.71924            | 6,415,520         | 20.02      | 0.00                    | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.40  | Call       |           |           | 3,208.31000        | 3.20831            | 3,424,450         | 20.03      | 0.00                    | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.40  | Put        |           |           | 6,686.75000        | 6.68675            | 6,383,940         | 20.03      | 0.00                    | 0                |                 |
| <b>Total R214 Option</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For R214</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>182,062,994.24</b>   | <b>2,876</b>     | <b>14,64</b>    |
| <b>Total for Bond</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>1,189,397,487.23</b> | <b>13,888</b>    | <b>1,197,05</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>         |                 |

| 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 ES23A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <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>         |            |

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

| 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 R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                |            |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |

| Contract Details                    |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| R214                                | On | 28/02/2041 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |            |
| <b>Total R214 Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214</b>               |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| R214/R                              | On | 28/02/2041 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |            |
| <b>Total R214/R209 Future</b>       |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214/R209</b>          |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total for Price Contribution</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| GOVI                                | On | 06/05/2021 | GOVI               |        |            | 742.39600 | 742.39600 | 738.65300          | 738.65300          |                   |            | 0.00        | 0                | 98         |
| GOVI                                | On | 05/08/2021 | GOVI               |        |            | 750.37800 | 750.37800 | 746.59700          | 746.59700          |                   |            | 0.00        | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI               |        |            | 758.87000 | 758.87000 | 755.04800          | 755.04800          |                   |            | 0.00        | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI               |        |            | 767.58600 | 767.58600 | 763.72100          | 763.72100          |                   |            | 0.00        | 0                |            |
| <b>Total GOVI Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>98</b>  |
| GOVI                                | On | 06/05/2021 | GOVI               | 678.68 | Call       |           |           | 599,730.00000      | 59.97300           | 637,160,000       |            | 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       |           |           | 599,630.00000      | 59.96300           | 637,060,000       |            | 0.00        | 0                |            |
| GOVI                                | On | 06/05/2021 | GOVI               | 678.69 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                                | On | 06/05/2021 | GOVI               | 678.67 | Call       |           |           | 599,830.00000      | 59.98300           | 637,260,000       |            | 0.00        | 0                |            |
| GOVI                                | On | 06/05/2021 | GOVI               | 678.67 | 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       |           |           | 274,670.00000      | 27.46700           | 312,480,000       |            | 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       |           |           | 274,570.00000      | 27.45700           | 312,380,000       |            | 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       |           |           | 274,470.00000      | 27.44700           | 312,280,000       |            | 0.00        | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI               | 728.41 | Call       |           |           | 266,380.00000      | 26.63800           | 304,600,000       |            | 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       |           |           | 266,280.00000      | 26.62800           | 304,500,000       |            | 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       |           |           | 266,480.00000      | 26.64800           | 304,700,000       |            | 0.00        | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI               | 728.40 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI               | 792.75 | Put        |           |           | 290,290.00000      | 29.02900           | 251,640,000       |            | 0.00        | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI               | 792.76 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI               | 792.76 | Put        |           |           | 290,390.00000      | 29.03900           | 251,740,000       |            | 0.00        | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI               | 792.74 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI               | 792.74 | Put        |           |           | 290,190.00000      | 29.01900           | 251,540,000       |            | 0.00        | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI               | 792.75 | Call       |           |           | 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>98</b>  |

| Contract Details         |      |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|------|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total for GOVI</b>    |      |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>96</b>     |
| AL37                     | On   | 06/05/2021 | Index Future |        |            | 780.06900 | 780.06900 | 778.83300          | 778.83300          |                   |            | 0.00        | 0                |               |
| AL37                     | On   | 05/08/2021 | Index Future |        |            | 788.45500 | 788.45500 | 787.20900          | 787.20900          |                   |            | 0.00        | 0                |               |
| AL37                     | On   | 04/11/2021 | Index Future |        |            | 797.37800 | 797.37800 | 796.12000          | 796.12000          |                   |            | 0.00        | 0                |               |
| AL37                     | On   | 03/02/2022 | Index Future |        |            | 806.53600 | 806.53600 | 805.26500          | 805.26500          |                   |            | 0.00        | 0                |               |
| <b>Total AL37 Future</b> |      |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For AL37</b>    |      |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| AL7T                     | On   | 06/05/2021 | Index Future |        |            | 858.17700 | 858.17700 | 853.15900          | 853.15900          |                   |            | 0.00        | 0                |               |
| AL7T                     | On   | 05/08/2021 | Index Future |        |            | 867.40400 | 867.40400 | 862.33400          | 862.33400          |                   |            | 0.00        | 0                |               |
| AL7T                     | On   | 04/11/2021 | Index Future |        |            | 877.22000 | 877.22000 | 872.09500          | 872.09500          |                   |            | 0.00        | 0                |               |
| AL7T                     | On   | 03/02/2022 | Index Future |        |            | 887.29500 | 887.29500 | 882.11300          | 882.11300          |                   |            | 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   | 06/05/2021 | Index Future |        |            | 750.97100 | 750.97100 | 747.19400          | 747.19400          |                   |            | 0.00        | 0                | 25            |
| ALBI                     | On   | 05/08/2021 | Index Future |        |            | 759.04500 | 759.04500 | 755.23000          | 755.23000          |                   |            | 0.00        | 0                |               |
| ALBI                     | On   | 04/11/2021 | Index Future |        |            | 767.63500 | 767.63500 | 763.77900          | 763.77900          |                   |            | 0.00        | 0                |               |
| ALBI                     | On   | 03/02/2022 | Index Future |        |            | 776.45100 | 776.45100 | 772.55200          | 772.55200          |                   |            | 0.00        | 0                |               |
| <b>Total ALBI Future</b> |      |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>25</b>     |
| <b>Total For ALBI</b>    |      |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>25</b>     |
| IGOV                     | On   | 06/05/2021 | Index Future |        |            | 279.86000 | 279.86000 | 279.89900          | 279.89900          |                   |            | 0.00        | 0                | 85            |
| IGOV                     | On   | 05/08/2021 | Index Future |        |            | 282.93800 | 282.93800 | 282.97900          | 282.97900          |                   |            | 0.00        | 0                |               |
| IGOV                     | On   | 04/11/2021 | Index Future |        |            | 286.20800 | 286.20800 | 286.25000          | 286.25000          |                   |            | 0.00        | 0                |               |
| IGOV                     | On   | 03/02/2022 | Index Future |        |            | 289.56300 | 289.56300 | 289.60500          | 289.60500          |                   |            | 0.00        | 0                |               |
| <b>Total IGOV Future</b> |      |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>85</b>     |
| <b>Total For IGOV</b>    |      |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>85</b>     |
| <b>Total for Index</b>   |      |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,15</b>   |
| JIBAR                    | f On | 21/04/2021 | Jibar Future |        |            | 3.79500   | 96.20500  | 3.76500            | 96.23500           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 19/05/2021 | Jibar Future |        |            | 3.83000   | 96.17000  | 3.80000            | 96.20000           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 15/06/2021 | Jibar Future |        |            | 3.88500   | 96.11500  | 3.84500            | 96.15500           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 21/07/2021 | Jibar Future |        |            | 3.95000   | 96.05000  | 3.88000            | 96.12000           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 18/08/2021 | Jibar Future |        |            | 4.06000   | 95.94000  | 3.98000            | 96.02000           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 15/09/2021 | Jibar Future |        |            | 4.09500   | 95.90500  | 4.01500            | 95.98500           |                   |            | 0.00        | 0                | 30,00         |
| JIBAR                    | f On | 15/12/2021 | Jibar Future |        |            | 4.44000   | 95.56000  | 4.32000            | 95.68000           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 16/03/2022 | Jibar Future |        |            | 4.57500   | 95.42500  | 4.46500            | 95.53500           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 15/06/2022 | Jibar Future |        |            | 4.92000   | 95.08000  | 4.81000            | 95.19000           |                   |            | 0.00        | 0                | 41            |
| JIBAR                    | f On | 21/09/2022 | Jibar Future |        |            | 5.13000   | 94.87000  | 5.01000            | 94.99000           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 21/12/2022 | Jibar Future |        |            | 5.39500   | 94.60500  | 5.29500            | 94.70500           |                   |            | 0.00        | 0                |               |
| JIBAR                    | f On | 15/03/2023 | Jibar Future |        |            | 5.52500   | 94.47500  | 5.44000            | 94.56000           |                   |            | 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 Jibar Future</b>               |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>0</b>           | <b>30,47</b>      |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>0</b>           | <b>30,47</b>      |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>0</b>           | <b>30,47</b>      |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 90.83000  | 90.83000  | 90.81000           | 90.81000           |                   |                             |  | 0.00                    | 0                  | 5                 |
| <b>Total 5Y STND Future</b>             |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>0</b>           | <b>5</b>          |
| <b>Total For 5Y STND</b>                |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>0</b>           | <b>5</b>          |
| <b>Total for Interest Rate Swap</b>     |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>0</b>           | <b>5</b>          |
| <b>Total for Derivatives :</b>          |        |            |           |           |                    |                    |                   |                             |  | <b>1,189,397,487.23</b> | <b>13,888</b>      | <b>1,229,75</b>   |
| AA06 On 15/04/2021 Spot Bond            |        |            |           |           | 0.00000            | 100.93643          |                   |                             |  | 0.00                    | 409,641,600        | 102,410,40        |
| <b>Total AA06 SPOT</b>                  |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>409,641,600</b> | <b>102,410,40</b> |
| <b>Total For AA06</b>                   |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>409,641,600</b> | <b>102,410,40</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            |        |            | 6.11000   | 104.37808 | 6.11000            | 104.36067          |                   | 2,213,550,352,000.00        |  |                         | 362,283,200        | 90,570,80         |
| <b>Total AA07 SPOT</b>                  |        |            |           |           |                    |                    |                   | <b>2,213,550,352,000.00</b> |  |                         | <b>362,283,200</b> | <b>90,570,80</b>  |
| <b>Total For AA07</b>                   |        |            |           |           |                    |                    |                   | <b>2,213,550,352,000.00</b> |  |                         | <b>362,283,200</b> | <b>90,570,80</b>  |
| ABCPI3 On 07/12/2023 Spot Bond          |        |            | 3.64000   | 302.94064 | 3.64000            | 302.89396          |                   |                             |  | 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            | 100.12734          |                   |                             |  | 0.00                    | 0                  |                   |
| <b>Total ABF001 SPOT</b>                |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>0</b>           |                   |
| <b>Total For ABF001</b>                 |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>             | <b>0</b>           |                   |
| ABF003 On 18/07/2024 Spot Bond          |        |            |           |           | 0.00000            | 101.88874          |                   |                             |  | 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   | 102.22515 | 9.65000            | 102.19869          |                   |                             |  | 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            | 100.36865          |                   |                             |  | 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            | 100.10781          |                   |                             |  | 0.00                    | 0                  |                   |
| <b>Total ABFN09 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 ABFN09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| ABFN1 On 14/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01087          |                   |            |  | 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>             |                   |
| ABFN1 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53809          |                   |            |  | 0.00        | 330,396,400          | 82,599,10         |
| <b>Total ABFN16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,396,400</b>   | <b>82,599,10</b>  |
| <b>Total For ABFN16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,396,400</b>   | <b>82,599,10</b>  |
| ABFN1 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.55590          |                   |            |  | 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            | 101.11816          |                   |            |  | 0.00        | 110,132,800          | 27,533,20         |
| <b>Total ABFN21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,132,800</b>   | <b>27,533,20</b>  |
| <b>Total For ABFN21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,132,800</b>   | <b>27,533,20</b>  |
| ABFN2 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.50665          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total ABFN22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For ABFN22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| ABFN2 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.53726          |                   |            |  | 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            | 103.03710          |                   |            |  | 0.00        | 330,400,800          | 82,600,20         |
| <b>Total ABFN25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,400,800</b>   | <b>82,600,20</b>  |
| <b>Total For ABFN25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,400,800</b>   | <b>82,600,20</b>  |
| ABFN2 On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 104.63226          |                   |            |  | 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            | 100.53264          |                   |            |  | 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            | 101.03718          |                   |            |  | 0.00        | 982,362,800          | 245,590,70        |
| <b>Total ABFN28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>982,362,800</b>   | <b>245,590,70</b> |
| <b>Total For ABFN28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>982,362,800</b>   | <b>245,590,70</b> |
| ABFN2 On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.13658          |                   |            |  | 0.00        | 1,231,262,400        | 340,315,60        |
| <b>Total ABFN29 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,231,262,400</b> | <b>340,315,60</b> |
| <b>Total For ABFN29</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,231,262,400</b> | <b>340,315,60</b> |
| ABFN3 On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 102.08941          |                   |            |  | 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 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            | 100.48730          |                   |            |  | 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            | 101.00184          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN32 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN32</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN3 On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.99182          |                   |            |  | 0.00        | 418,504,400          | 104,626,10          |
| <b>Total ABFN33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>418,504,400</b>   | <b>104,626,10</b>   |
| <b>Total For ABFN33</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>418,504,400</b>   | <b>104,626,10</b>   |
| ABFN3 On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94763          |                   |            |  | 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            | 101.11165          |                   |            |  | 0.00        | 330,388,800          | 82,597,20           |
| <b>Total ABFN35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,388,800</b>   | <b>82,597,20</b>    |
| <b>Total For ABFN35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,388,800</b>   | <b>82,597,20</b>    |
| ABFN3 On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.46770          |                   |            |  | 0.00        | 440,496,000          | 110,124,00          |
| <b>Total ABFN36 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,496,000</b>   | <b>110,124,00</b>   |
| <b>Total For ABFN36</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,496,000</b>   | <b>110,124,00</b>   |
| ABFN3 On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.47467          |                   |            |  | 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            | 100.77006          |                   |            |  | 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            | 100.48700          |                   |            |  | 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            | 100.23126          |                   |            |  | 0.00        | 3,051,390,400        | 1,222,847,60        |
| <b>Total ABFN40 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,051,390,400</b> | <b>1,222,847,60</b> |
| <b>Total For ABFN40</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,051,390,400</b> | <b>1,222,847,60</b> |
| ABFN4 On 16/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.83515           |                   |            |  | 0.00        | 440,493,600          | 110,123,40          |
| <b>Total ABFN41 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,493,600</b>   | <b>110,123,40</b>   |
| <b>Total For ABFN41</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,493,600</b>   | <b>110,123,40</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| ABFN4: On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 99.08105           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ABFN4: On 14/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91040          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ABFN43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ABFN43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ABFN4: On 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93675          |                   |            |  | 0.00        | 1,867,788,000        | 466,947,000        |
| <b>Total ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,867,788,000</b> | <b>466,947,000</b> |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,867,788,000</b> | <b>466,947,000</b> |
| ABFN4: On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.95563          |                   |            |  | 0.00        | 1,538,152,800        | 384,538,200        |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,538,152,800</b> | <b>384,538,200</b> |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,538,152,800</b> | <b>384,538,200</b> |
| ABFN4: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99993           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ABFN46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ABFN46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ABFN4: On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34377          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ABFN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ABFN47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ABFN4: On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36084          |                   |            |  | 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            | 100.39502          |                   |            |  | 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            | 100.68707          |                   |            |  | 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            | 100.28789          |                   |            |  | 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 |        |            | 3.90000   | 3.90000   | 3.90000            | 148.22111          |                   |            |  | 0.00        | 0                    | 136,000,000        |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>136,000,000</b> |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>136,000,000</b> |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 83.13402  | 100.00000          | 82.94445           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ABKI03/R212 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 ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            |                    | <b>0.00</b> | <b>0</b>         |                   |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 7.05000   | 7.05000   | 7.05000            | 137.67975          |                   |            |                    | 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 | 18.01303  | 100.00000          | 17.97239           |                   |            |                    | 0.00        | 0                |                   |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |                    | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |                    | <b>0.00</b> | <b>0</b>         |                   |
| ABKS1 On 05/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.15719          |                   |            |                    | 0.00        | 0                | 4,092,30          |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                    | <b>0.00</b> | <b>0</b>         | <b>4,092,30</b>   |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |                    | <b>0.00</b> | <b>0</b>         | <b>4,092,30</b>   |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 2.93000   | 218.06647 | 2.93000            | 218.03703          |                   |            |                    | 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  |        |            | 2.65000   | 2.65000   | 2.65000            | 147.89404          |                   |            |                    | 0.00        | 0                | 9,000,00          |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                    | <b>0.00</b> | <b>0</b>         | <b>9,000,00</b>   |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |                    | <b>0.00</b> | <b>0</b>         | <b>9,000,00</b>   |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 4.07500   | 4.07500   | 4.07500            | 188.87674          |                   |            |                    | 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  |        |            | 4.65000   | 4.65000   | 4.65000            | 216.04103          |                   |            |                    | 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  |        |            | 6.94000   | 6.94000   | 6.94000            | 101.94122          |                   |            |                    | 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  |        |            | 7.35500   | 7.35500   | 7.35500            | 117.18074          |                   |            |                    | 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  |        |            | 5.60000   | 5.60000   | 5.60000            | 99.89272           |                   |            |                    | 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  |        |            | 5.13000   | 104.49470 | 5.13000            | 104.48005          |                   |            |                    | 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  |        |            | 5.44000   | 108.10139 | 5.44000            | 108.08536          |                   |            | 672,723,456,000.00 |             | 123,662,400      | 30,915,60         |

| 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 ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>672,723,456,000.00</b>   | <b>123,662,400</b> | <b>30,915,60</b>    |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            | <b>672,723,456,000.00</b>   | <b>123,662,400</b> | <b>30,915,60</b>    |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 5.47000   | 110.21310 | 5.47000            | 110.19667          |                   |            | 1,126,820,000,000.00        | 206,000,000        | 51,500,00           |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,126,820,000,000.00</b> | <b>206,000,000</b> | <b>51,500,00</b>    |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |            | <b>1,126,820,000,000.00</b> | <b>206,000,000</b> | <b>51,500,00</b>    |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 6.92000   | 117.39874 | 6.92000            | 117.37668          |                   |            | 0.00                        | 0                  |                     |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                     |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                     |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 8.13000   | 116.56195 | 8.13000            | 116.53629          |                   |            | 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  |        |            | 5.91000   | 108.99316 | 5.91000            | 108.97562          |                   |            | 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   |        |            | 7.46500   | 106.22867 | 7.46500            | 106.20752          |                   |            | 461,497,497,500.00          | 61,821,500         | 44,728,60           |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>461,497,497,500.00</b>   | <b>61,821,500</b>  | <b>44,728,60</b>    |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            | <b>461,497,497,500.00</b>   | <b>61,821,500</b>  | <b>44,728,60</b>    |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 10.16311  | 100.00000          | 10.14074           |                   |            | 0.00                        | 0                  |                     |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                     |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                     |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 2.02000   | 315.37318 | 2.02000            | 315.33840          |                   |            | 0.00                        | 0                  | 187,000,00          |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>187,000,00</b>   |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>187,000,00</b>   |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 1.30000   | 170.10641 | 1.30000            | 170.09096          |                   |            | 26,000,000,000.00           | 20,000,000         | 102,000,00          |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>26,000,000,000.00</b>    | <b>20,000,000</b>  | <b>102,000,00</b>   |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |            | <b>26,000,000,000.00</b>    | <b>20,000,000</b>  | <b>102,000,00</b>   |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 10.23000  | 10.23000  | 10.23000           | 104.09011          |                   |            | 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            | 100.01616          |                   |            | 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            | 100.01563          |                   |            | 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>           |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ACL129 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01519          |                   |            |  | 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            | 100.01529          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.56307           |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01582          |                   |            |  | 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            | 100.01582          |                   |            |  | 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            | 100.01632          |                   |            |  | 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            | 100.01632          |                   |            |  | 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            | 165.82159          |                   |            |  | 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            | 167.85615          |                   |            |  | 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            | 100.01496          |                   |            |  | 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>         |            |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01483          |                   |            |  | 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            | 100.01442          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL222 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 Intert         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| AECI01 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50938          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.45125          |                   |            |  | 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            | 100.68186          |                   |            |  | 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            | 100.70258          |                   |            |  | 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            | 100.43447          |                   |            |  | 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            | 101.00820          |                   |            |  | 0.00        | 1,867,484,000        | 466,871,000        |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,867,484,000</b> | <b>466,871,000</b> |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,867,484,000</b> | <b>466,871,000</b> |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.59841           |                   |            |  | 0.00        | 1,747,662,800        | 436,915,700        |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,747,662,800</b> | <b>436,915,700</b> |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,747,662,800</b> | <b>436,915,700</b> |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.99036          |                   |            |  | 0.00        | 194,400,000          | 198,600,000        |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>194,400,000</b>   | <b>198,600,000</b> |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>194,400,000</b>   | <b>198,600,000</b> |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.07873          |                   |            |  | 0.00        | 224,800,000          | 56,200,000         |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>224,800,000</b>   | <b>56,200,000</b>  |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>224,800,000</b>   | <b>56,200,000</b>  |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.92709          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total AGT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For AGT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| AGT04 On 27/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.26257          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total AGT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For AGT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| AHF2A On 18/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.95018          |                   |            |  | 0.00        | 1,930,671,200        | 482,667,800        |



| 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 AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,930,671,200</b> | <b>482,667,80</b> |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,930,671,200</b> | <b>482,667,80</b> |
| AHF2B: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95018          |                   |            |  | 0.00        | 130,825,600          | 32,706,40         |
| <b>Total AHF2B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>130,825,600</b>   | <b>32,706,40</b>  |
| <b>Total For AHF2B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>130,825,600</b>   | <b>32,706,40</b>  |
| AHF2C: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10981          |                   |            |  | 0.00        | 136,756,000          | 34,189,00         |
| <b>Total AHF2C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>136,756,000</b>   | <b>34,189,00</b>  |
| <b>Total For AHF2C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>136,756,000</b>   | <b>34,189,00</b>  |
| AHF3A: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92361          |                   |            |  | 0.00        | 361,210,000          | 90,302,50         |
| <b>Total AHF3A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>361,210,000</b>   | <b>90,302,50</b>  |
| <b>Total For AHF3A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>361,210,000</b>   | <b>90,302,50</b>  |
| AHF3A: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91473          |                   |            |  | 0.00        | 0                    | 0                 |
| <b>Total AHF3A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| <b>Total For AHF3A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| AHF3B: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01233          |                   |            |  | 0.00        | 0                    | 0                 |
| <b>Total AHF3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| <b>Total For AHF3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| AHF3B: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10988          |                   |            |  | 0.00        | 0                    | 0                 |
| <b>Total AHF3B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| <b>Total For AHF3B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.42891          |                   |            |  | 0.00        | 0                    | 0                 |
| <b>Total AHF3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| <b>Total For AHF3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.52631          |                   |            |  | 0.00        | 0                    | 0                 |
| <b>Total AHF3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| <b>Total For AHF3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| AHF5A: On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.59223          |                   |            |  | 0.00        | 0                    | 0                 |
| <b>Total AHF5A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| <b>Total For AHF5A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44449          |                   |            |  | 0.00        | 0                    | 0                 |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| AHF5A: On 21/08/2023 Spot Bond |        |            | 6.63000   | 107.95536 | 6.63000            | 107.93591          |                   |            |  | 0.00        | 0                    | 0                 |
| <b>Total AHF5A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |
| <b>Total For AHF5A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF5B On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46895          |                   |            |  | 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            | 100.50154          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5D On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15684          |                   |            |  | 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            | 100.69497          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.90295          |                   |            |  | 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            | 100.46888          |                   |            |  | 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            | 100.50145          |                   |            |  | 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            | 100.72893          |                   |            |  | 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            | 100.43629          |                   |            |  | 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            | 100.48519          |                   |            |  | 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            | 100.51775          |                   |            |  | 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            | 100.79377          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7D1 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 AHF7D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          |                   |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 7.51000   | 112.62802 | 7.51000            | 112.60521          |                   |            |  | 104,437,064,000.00        | 13,906,400        | 3,476,60          |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>104,437,064,000.00</b> | <b>13,906,400</b> | <b>3,476,60</b>   |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>104,437,064,000.00</b> | <b>13,906,400</b> | <b>3,476,60</b>   |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 6.63000   | 110.34807 | 6.63000            | 110.32819          |                   |            |  | 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  |        |            | 11.85000  | 92.98569  | 11.85000           | 92.95612           |                   |            |  | 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 |        |            | 6.34500   | 169.24546 | 6.34500            | 169.20710          |                   |            |  | 0.00                      | 0                 | 121,000,00        |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>121,000,00</b> |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>121,000,00</b> |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.09021          |                   |            |  | 0.00                      | 0                 |                   |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          |                   |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.88287          |                   |            |  | 0.00                      | 54,000,000        | 27,000,00         |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>54,000,000</b> | <b>27,000,00</b>  |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>54,000,000</b> | <b>27,000,00</b>  |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.19354          |                   |            |  | 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            | 100.81311          |                   |            |  | 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            | 101.14863          |                   |            |  | 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            | 100.34032          |                   |            |  | 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            | 100.51277          |                   |            |  | 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            | 99.89039           |                   |            |  | 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 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            | 100.01852          |                   |            |  | 0.00        | 0                |                   |
| <b>Total APF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For APF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| APF15 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50517          |                   |            |  | 0.00        | 0                |                   |
| <b>Total APF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For APF15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN02 On 07/12/2033 Spot Bond |        |            | 5.00000   | 231.02799 | 5.00000            | 230.98391          |                   |            |  | 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 |        |            | 5.01500   | 208.46202 | 5.01500            | 208.42217          |                   |            |  | 0.00        | 0                | 215,000,00        |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>215,000,00</b> |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>215,000,00</b> |
| ASN13 On 31/01/2022 Spot Bond |        |            | 2.28000   | 168.71295 | 2.28000            | 168.69309          |                   |            |  | 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            | 98.61053           |                   |            |  | 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            | 100.75946          |                   |            |  | 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            | 100.77618          |                   |            |  | 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 |        |            | 2.32500   | 168.64940 | 2.32500            | 168.62934          |                   |            |  | 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>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN15(On 31/05/2021 Spot Bond |        |            |           |           | 0.00000            | 55.69241           |                   |            |  | 0.00        | 0                |                  |
| <b>Total ASN150 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN150</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ASN15(On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35827          |                   |            |  | 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 |        |            | 4.96500   | 178.64553 | 4.96500            | 178.61165          |                   |            |  | 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            | 100.71244          |                   |            |  | 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            | 100.51571          |                   |            |  | 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            | 100.12203          |                   |            |  | 0.00        | 0                | 50,000,00        |
| <b>Total ASN165 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b> |
| <b>Total For ASN165</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,00</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>         |                  |

| 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 ASN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| ASN17: On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total ASN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For ASN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| ASN17: On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total ASN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For ASN177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01782          |                   |            |  | 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            | 99.90798           |                   |            |  | 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 |        |            | 5.08500   | 103.45531 | 5.08500            | 103.43527          |                   |            |  | 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            | 100.01357          |                   |            |  | 0.00        | 80,000,000        | 40,000,00        |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,00</b> |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,00</b> |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01380          |                   |            |  | 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            | 100.00768          |                   |            |  | 0.00        | 0                 | 11,400,00        |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>11,400,00</b> |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>11,400,00</b> |
| ASN20: On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54707          |                   |            |  | 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            | 100.61869          |                   |            |  | 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            | 100.35695          |                   |            |  | 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            | 100.32567          |                   |            |  | 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 ASN255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ASN255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ASN26 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01777          |                   |            |  | 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            | 100.00767          |                   |            |  | 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            | 100.57288          |                   |            |  | 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            | 100.47906          |                   |            |  | 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            | 100.46732          |                   |            |  | 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            | 100.14514          |                   |            |  | 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            | 99.98519           |                   |            |  | 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            | 100.01480          |                   |            |  | 0.00        | 40,000,000        | 20,000,000        |
| <b>Total ASN300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For ASN300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b> |
| ASN31 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01938          |                   |            |  | 0.00        | 56,712,800        | 28,356,400        |
| <b>Total ASN310 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>56,712,800</b> | <b>28,356,400</b> |
| <b>Total For ASN310</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>56,712,800</b> | <b>28,356,400</b> |
| ASN31 On 31/03/2029 Spot Bond |        |            | 4.45500   | 4.45500   | 4.45500            | 99.92913           |                   |            |  | 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 |        |            | 5.11500   | 5.11500   | 5.11500            | 91.99170           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ASN319 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ASN319</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01390          |                   |            |  | 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>         |                 |
| ASN328 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01608          |                   |            |  | 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>         |                 |
| ASN333 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68373          |                   |            |  | 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>         |                 |
| ASN335 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01402          |                   |            |  | 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>         |                 |
| ASN337 On 31/01/2038 Spot Bond |        |            | 5.19500   | 101.98917 | 5.19500            | 101.96911          |                   |            |  | 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>         |                 |
| ASN341 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01504          |                   |            |  | 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>         |                 |
| ASN346 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01352          |                   |            |  | 0.00        | 0                | 5,700,00        |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,700,00</b> |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,700,00</b> |
| ASN351 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00027          |                   |            |  | 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>         |                 |
| ASN354 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01435          |                   |            |  | 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>         |                 |
| ASN358 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01435          |                   |            |  | 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>         |                 |
| ASN365 On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35681          |                   |            |  | 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>         |                 |
| ASN369 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01751          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ASN369 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 ASN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01402          |                   |            |  | 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            | 100.01459          |                   |            |  | 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            | 100.83549          |                   |            |  | 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 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13649          |                   |            |  | 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 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13649          |                   |            |  | 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            | 100.01732          |                   |            |  | 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            | 100.01415          |                   |            |  | 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            | 100.42843          |                   |            |  | 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            | 100.10506          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN40: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01404          |                   |            |  | 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            | 100.01678          |                   |            |  | 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            | 100.27849          |                   |            |  | 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 ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN420 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>         |            |
| ASN420 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 104.05900          |                   |            |  | 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>         |            |
| ASN444 On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.11473          |                   |            |  | 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>         |            |
| ASN444 On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.11473          |                   |            |  | 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>         |            |
| ASN445 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01307          |                   |            |  | 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>         |            |
| ASN450 On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01342          |                   |            |  | 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>         |            |
| ASN450 On 01/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01821          |                   |            |  | 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>         |            |
| ASN453 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94186          |                   |            |  | 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>         |            |
| ASN458 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.74954          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN460 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90609          |                   |            |  | 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>         |            |
| ASN460 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91497          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| ASN46: On 28/02/2023 Spot Bond |        |            | 9.94000   | 9.94000   | 9.94000            | 100.63467          |                   |            |  | 0.00        | 0                 | 270,000,00        |
| <b>Total ASN462 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>270,000,00</b> |
| <b>Total For ASN462</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>270,000,00</b> |
| ASN46: On 31/03/2024 Spot Bond |        |            | 10.38000  | 10.38000  | 10.38000           | 99.80558           |                   |            |  | 0.00        | 0                 | 230,000,00        |
| <b>Total ASN463 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>230,000,00</b> |
| <b>Total For ASN463</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>230,000,00</b> |
| ASN46: On 31/01/2022 Spot Bond |        |            | 9.39500   | 9.39500   | 9.39500            | 101.32756          |                   |            |  | 0.00        | 0                 | 710,000,00        |
| <b>Total ASN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>710,000,00</b> |
| <b>Total For ASN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>710,000,00</b> |
| ASN47: On 31/08/2024 Spot Bond |        |            | 10.90500  | 10.90500  | 10.90500           | 100.69489          |                   |            |  | 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            | 100.72873          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ASN471 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ASN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ASN47: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85745          |                   |            |  | 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 |        |            | 9.96500   | 9.96500   | 9.96500            | 99.81213           |                   |            |  | 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 |        |            | 9.50500   | 9.50500   | 9.50500            | 100.60745          |                   |            |  | 0.00        | 0                 | 440,000,00        |
| <b>Total ASN474 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>440,000,00</b> |
| <b>Total For ASN474</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>440,000,00</b> |
| ASN47: On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57632          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ASN476 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ASN476</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ASN47: On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01435          |                   |            |  | 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            | 100.01769          |                   |            |  | 0.00        | 57,260,400        | 28,630,20         |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>57,260,400</b> | <b>28,630,20</b>  |
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>57,260,400</b> | <b>28,630,20</b>  |
| ASN48: On 25/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35227          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ASN484 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 ASN484</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| ASN484 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.95100          |                   |                      | 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>         |                  |
| ASN485 On 28/02/2025 Spot Bond |        |            | 10.63000  | 10.63000  | 10.63000           | 100.67775          |                   |                      | 0.00        | 0                | 50,000,00        |
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b> |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b> |
| ASN486 On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01430          |                   |                      | 0.00        | 0                |                  |
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| ASN489 On 02/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28131          |                   |                      | 0.00        | 0                |                  |
| <b>Total ASN490 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN490</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| ASN490 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25694          |                   |                      | 0.00        | 0                |                  |
| <b>Total ASN492 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN492</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| ASN492 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91530           |                   |                      | 0.00        | 0                |                  |
| <b>Total ASN493 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN493</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| ASN493 On 08/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19273          |                   |                      | 0.00        | 0                |                  |
| <b>Total ASN494 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN494</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| ASN494 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.11997          |                   |                      | 0.00        | 0                |                  |
| <b>Total ASN497 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN497</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         |                  |
| ASN497 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.11997          |                   |                      | 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 31/03/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91234           |                   |                      | 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            | 100.01393          |                   |                      | 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   | 102.29944 | 9.00000            | 102.29315          |                   | 1,620,000,000,000.00 | 180,000,000 | 45,000,00        |                  |

| 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 ASN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>1,620,000,000,000.00</b> | <b>180,000,000</b> | <b>45,000,000</b> |
| <b>Total For ASN508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>1,620,000,000,000.00</b> | <b>180,000,000</b> | <b>45,000,000</b> |
| ASN508 On 21/12/2026 Spot Bond |        |            | 8.18000   | 102.09194 | 8.18000            | 102.08422          |                   |            |  | 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   | 102.13753 | 8.36000            | 102.13008          |                   |            |  | 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   | 102.13753 | 8.36000            | 102.13008          |                   |            |  | 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            | 99.92403           |                   |            |  | 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            | 100.95057          |                   |            |  | 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            | 100.83764          |                   |            |  | 0.00                        | 0                  |                   |
| <b>Total ASN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                   |
| <b>Total For ASN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                   |
| ASN518 On 31/07/2022 Spot Bond |        |            | 9.10000   | 101.31142 | 9.10000            | 101.28652          |                   |            |  | 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>           |                   |
| ASN522 On 31/07/2024 Spot Bond |        |            | 11.05000  | 101.58717 | 11.05000           | 101.55700          |                   |            |  | 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>           |                   |
| ASN525 On 31/07/2024 Spot Bond |        |            | 11.00000  | 101.58012 | 11.00000           | 101.55008          |                   |            |  | 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>           |                   |
| ASN530 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43796          |                   |            |  | 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>           |                   |
| ASN531 On 31/01/2024 Spot Bond |        |            | 10.50000  | 101.50958 | 10.50000           | 101.48089          |                   |            |  | 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>           |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN53 On 31/01/2024 Spot Bond |        |            | 10.50000  | 101.50958 | 10.50000           | 101.48089          |                   |            |  | 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            | 99.78847           |                   |            |  | 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            | 100.78258          |                   |            |  | 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            | 100.43821          |                   |            |  | 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>         |            |
| ASN54 On 31/07/2023 Spot Bond |        |            | 10.60000  | 101.52370 | 10.60000           | 101.49474          |                   |            |  | 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>         |            |
| ASN55 On 31/01/2024 Spot Bond |        |            | 10.47000  | 102.75707 | 10.47000           | 101.47673          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN557 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN557</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN55 On 31/01/2024 Spot Bond |        |            | 10.55000  | 101.47541 | 10.55000           | 101.44628          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN558 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN558</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74326          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN560 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN560</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 10/05/2021 Spot Bond |        |            | 4.74200   | 4.74200   | 4.74200            | 100.57164          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN561 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN561</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57665          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN562 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN562</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57665          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN563 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN563</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 17/05/2021 Spot Bond |        |            | 4.74200   | 4.74200   | 4.74200            | 100.51967          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN565 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 ASN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56: On 19/05/2021 Spot Bond |        |            | 4.74200   | 4.74200   | 4.74200            | 100.42873          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56: On 24/05/2021 Spot Bond |        |            | 5.15000   | 5.15000   | 5.15000            | 100.42329          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56: On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.48248          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56: On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45229          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN569 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN569</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN57: On 24/05/2021 Spot Bond |        |            | 4.94200   | 4.94200   | 4.94200            | 100.40619          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN570 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN570</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN57: On 24/05/2021 Spot Bond |        |            | 4.94200   | 4.94200   | 4.94200            | 100.37911          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN57: On 24/05/2021 Spot Bond |        |            | 4.94200   | 4.94200   | 4.94200            | 100.39265          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN57: On 24/05/2021 Spot Bond |        |            | 4.94200   | 4.94200   | 4.94200            | 100.39265          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN573 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN573</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN57: On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13763          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN57: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01355          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13520          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN580 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN580</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 08/06/2021 Spot Bond |        |            | 4.66200   | 4.66200   | 4.66200            | 100.24268          |                   |            |  | 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 ASN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For ASN582</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| ASN582 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27305          |                   |            |                           | 0.00               | 0                    |            |
| <b>Total ASN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For ASN583</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| ASN583 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20432          |                   |            |                           | 0.00               | 0                    |            |
| <b>Total ASN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For ASN584</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| ASN584 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23813          |                   |            |                           | 0.00               | 0                    |            |
| <b>Total ASN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For ASN585</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| ASN585 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21572          |                   |            |                           | 0.00               | 0                    |            |
| <b>Total ASN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For ASN586</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| ASN586 On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26855          |                   |            |                           | 0.00               | 0                    |            |
| <b>Total ASN587 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For ASN587</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>             |            |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 6.03000   | 103.13971 | 6.03000            | 103.12306          |                   |            | 662,528,160,000.00        | 109,872,000        | 1,228,353,600        |            |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>662,528,160,000.00</b> | <b>109,872,000</b> | <b>1,228,353,600</b> |            |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            | <b>662,528,160,000.00</b> | <b>109,872,000</b> | <b>1,228,353,600</b> |            |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 100.02004 | 9.30000            | 99.99533           |                   |            | 0.00                      | 0                  |                      |            |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                      |            |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                      |            |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.21705          |                   |            | 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            | 100.65213          |                   |            | 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            | 100.45135          |                   |            | 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            | 100.50786          |                   |            | 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>           |                      |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value              | Contracts Traded  | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-------------------|------------|
| BAW31 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92342           |                   |            |                             | 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 |        |            | 6.38000   | 102.21555 | 6.38000            | 102.19791          |                   |            | 4,636,251,576,000.00        | 726,685,200        | 181,671,30        |            |
| <b>Total BAW33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>4,636,251,576,000.00</b> | <b>726,685,200</b> | <b>181,671,30</b> |            |
| <b>Total For BAW33</b>        |        |            |           |           |                    |                    |                   |            | <b>4,636,251,576,000.00</b> | <b>726,685,200</b> | <b>181,671,30</b> |            |
| BAW34 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.94078          |                   |            |                             | 80,000,000         | 90,000,00         |            |
| <b>Total BAW34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>80,000,000</b>  | <b>90,000,00</b>  |            |
| <b>Total For BAW34</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>80,000,000</b>  | <b>90,000,00</b>  |            |
| BAW35 On 18/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48767          |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAW35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For BAW35</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAW36 On 18/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50260          |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAW36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For BAW36</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAYA5 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.77773          |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAYA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For BAYA5</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAYA6 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.85014           |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAYA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For BAYA6</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAYA6 On 31/03/2021 Spot Bond |        |            |           |           | 0.00000            | 99.85211           |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAYA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For BAYA6</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAYA6 On 31/03/2023 Spot Bond |        |            | 8.83000   | 8.83000   | 8.83000            | 104.07045          |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAYA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For BAYA6</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAYA7 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.86436           |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAYA7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For BAYA7</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAYA7 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.06217          |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAYA7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| <b>Total For BAYA7</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |            |
| BAYA7 On 31/03/2026 Spot Bond |        |            | 10.84000  | 10.84000  | 10.84000           | 104.85656          |                   |            |                             | 0.00               | 0                 |            |
| <b>Total BAYA7 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 BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA72 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.77536           |                   |            |  | 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>         |            |
| BAYA73 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.80147           |                   |            |  | 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>         |            |
| BAYA74 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.62198           |                   |            |  | 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>         |            |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.62211           |                   |            |  | 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>         |            |
| BAYA76 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.58135           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84549           |                   |            |  | 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            | 99.84549           |                   |            |  | 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            | 99.45200           |                   |            |  | 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            | 99.84085           |                   |            |  | 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            | 99.84495           |                   |            |  | 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            | 99.84023           |                   |            |  | 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            | 99.84939           |                   |            |  | 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 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            | 99.84006           |                   |            |  | 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>         |            |
| BAYB17 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.82218           |                   |            |  | 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>         |            |
| BAYB17 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.81662           |                   |            |  | 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>         |            |
| BAYB17 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.81662           |                   |            |  | 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>         |            |
| BAYB17 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.81662           |                   |            |  | 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>         |            |
| BAYB17 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.81224           |                   |            |  | 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>         |            |
| BAYB17 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.81730           |                   |            |  | 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>         |            |
| BAYB17 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16585          |                   |            |  | 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            | 99.80809           |                   |            |  | 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            | 100.63949          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| BD0302 On 18/04/2028 Spot Bond |        |            | 7.78500   | 7.78500   | 7.78500            | 105.28821          |                   |            |                           | 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            | 100.74716          |                   |            |                           | 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            | 100.74668          |                   |            |                           | 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            | 99.89335           |                   |            |                           | 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            | 100.25350          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total BDX33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For BDX33</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| BGL07 On 03/09/2022 Spot Bond  |        |            | 7.63000   | 106.29514 | 7.63000            | 106.27351          |                   |            | 305,200,000,000.00        |             | 40,000,000        | 20,000,000        |
| <b>Total BGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>305,200,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For BGL07</b>         |        |            |           |           |                    |                    |                   |            | <b>305,200,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| BGL08 On 03/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.41495          |                   |            |                           | 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            | 101.26509          |                   |            |                           | 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  |        |            | 7.53000   | 105.32413 | 7.53000            | 105.30259          |                   |            |                           | 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            | 101.71369          |                   |            |                           | 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  |        |            | 6.63000   | 103.09837 | 6.63000            | 103.08014          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total BGL13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For BGL13</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| BGL14 On 03/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.56395          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total BGL14 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 BGL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL15 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.28819          |                   |            |  | 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            | 100.55670          |                   |            |  | 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            | 100.85232          |                   |            |  | 0.00        | 242,196,800        | 60,549,20         |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>242,196,800</b> | <b>60,549,20</b>  |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>242,196,800</b> | <b>60,549,20</b>  |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.55245          |                   |            |  | 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            | 103.31421          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 104.30342          |                   |            |  | 0.00        | 0                  | 100,000,00        |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46389          |                   |            |  | 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            | 100.58270          |                   |            |  | 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            | 100.78613          |                   |            |  | 0.00        | 220,254,000        | 55,063,50         |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,254,000</b> | <b>55,063,50</b>  |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,254,000</b> | <b>55,063,50</b>  |
| BID11 On 15/11/2023 Spot Bond |        |            | 6.37000   | 111.17085 | 6.37000            | 111.15159          |                   |            |  | 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            | 100.15551          |                   |            |  | 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            | 100.38677          |                   |            |  | 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 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            | 100.38416          |                   |            |  | 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            | 100.82065          |                   |            |  | 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            | 100.95277          |                   |            |  | 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            | 101.24269          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.50100           |                   |            |  | 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            | 96.46200           |                   |            |  | 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            | 63.86500           |                   |            |  | 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>         |            |
| BNPP0 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50831          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF0 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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            | 100.81656          |                   |            |  | 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            | 100.19293          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BPPF1(On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46055          |                   |            |  | 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            | 100.62484          |                   |            |  | 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            | 99.13614           |                   |            |  | 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            | 100.99484          |                   |            |  | 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            | 100.68544          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2(On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73883          |                   |            |  | 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            | 100.94602          |                   |            |  | 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            | 101.01974          |                   |            |  | 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            | 100.65470          |                   |            |  | 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            | 100.68540          |                   |            |  | 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            | 100.71209          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF30 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 BPPF30</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           |                      |
| BWZ21 On 27/03/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92858           |                   |                           | 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            | 100.69083          |                   |                           | 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 |        |            | 5.23000   | 104.92356 | 5.23000            | 104.90862          |                   | 966,504,000,000.00        | 184,800,000        | 46,200,000         |                      |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>966,504,000,000.00</b> | <b>184,800,000</b> | <b>46,200,000</b>  |                      |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   | <b>966,504,000,000.00</b> | <b>184,800,000</b> | <b>46,200,000</b>  |                      |
| CBL28 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.53794          |                   |                           | 0.00               | 154,189,600        | 38,547,400           |
| <b>Total CBL28 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>154,189,600</b> | <b>38,547,400</b>    |
| <b>Total For CBL28</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>154,189,600</b> | <b>38,547,400</b>    |
| CBL29 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53050          |                   |                           | 0.00               | 90,000,000         | 45,000,000           |
| <b>Total CBL29 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>90,000,000</b>  | <b>45,000,000</b>    |
| <b>Total For CBL29</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>90,000,000</b>  | <b>45,000,000</b>    |
| CCT01 On 23/06/2023 Spot Bond |        |            | 7.28000   | 113.93578 | 7.28000            | 113.91340          |                   |                           | 0.00               | 0                  |                      |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           |                      |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           |                      |
| CCT02 On 12/06/2024 Spot Bond |        |            | 7.53000   | 114.74139 | 7.53000            | 114.71810          |                   |                           | 0.00               | 0                  | 2,000,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>2,000,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>2,000,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 8.16000   | 110.30531 | 8.16000            | 110.28134          |                   |                           | 0.00               | 0                  |                      |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           |                      |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           |                      |
| CCT04 On 17/07/2027 Spot Bond |        |            | 9.58000   | 104.60252 | 9.58000            | 103.37162          |                   |                           | 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>           |                      |
| CGR42 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09862          |                   |                           | 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            | 100.92040          |                   |                           | 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 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            | 101.00465          |                   |            |                           | 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            | 100.47979          |                   |            |                           | 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            | 100.51380          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total CGR47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For CGR47</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| CGR50 On 23/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.26025          |                   |            |                           | 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            | 101.33900          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total CGR51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For CGR51</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 102.25111          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 159.38486 | 3.14000            | 159.28316          |                   |            | 308,675,816,000.00        | 98,304,400        | 49,152,200        |            |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>308,675,816,000.00</b> | <b>98,304,400</b> | <b>49,152,200</b> |            |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            | <b>308,675,816,000.00</b> | <b>98,304,400</b> | <b>49,152,200</b> |            |
| CLN198 On 13/09/2021 Spot Bond |        |            | 2.25000   | 2.25000   | 2.25000            | 159.36026          |                   |            | 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>          |                   |            |
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 110.05795 | 4.77000            | 112.21300          |                   |            | 0.00                      | 0                 |                   |            |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |            |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |            |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 104.25700          |                   |            | 0.00                      | 0                 |                   |            |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |            |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |            |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.53705           |                   |            | 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>          |                   |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN362 On 20/03/2024 Spot Bond |        |            | 7.40000   | 108.44463 | 7.40000            | 108.42322          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN364 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN365 On 20/03/2024 Spot Bond |        |            | 8.70700   | 111.20077 | 8.70700            | 125.27100          |                   |            |  | 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>         |            |
| CLN366 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92735          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95914          |                   |            |  | 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>         |            |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 105.72356          |                   |            |  | 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>         |            |
| CLN376 On 20/03/2021 Spot Bond |        |            | 6.19500   | 99.91521  | 6.19500            | 99.93216           |                   |            |  | 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>         |            |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 99.06940  | 10.98000           | 99.04063           |                   |            |  | 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>         |            |
| CLN380 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 117.70800          |                   |            |  | 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>         |            |
| CLN382 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |            |
| CLN384 On 20/09/2024 Spot Bond |        |            | 6.50000   | 117.18281 | 6.50000            | 120.68900          |                   |            |  | 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>         |            |
| CLN385 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 107.32100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN385 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 CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN385 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |            |
| CLN386 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01477          |                   |            |  | 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>         |            |
| CLN394 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59885          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN398 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59382          |                   |            |  | 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>         |            |
| CLN399 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |            |
| CLN440 On 24/05/2021 Spot Bond |        |            | 6.12500   | 104.61915 | 6.12500            | 104.60176          |                   |            |  | 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>         |            |
| CLN445 On 31/01/2022 Spot Bond |        |            | 2.25000   | 168.75533 | 2.25000            | 168.73562          |                   |            |  | 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>         |            |
| CLN452 On 31/01/2025 Spot Bond |        |            | 5.35000   | 134.07324 | 5.35000            | 134.04631          |                   |            |  | 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>         |            |
| CLN453 On 31/01/2025 Spot Bond |        |            | 5.79000   | 131.96310 | 5.79000            | 131.93503          |                   |            |  | 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>         |            |
| CLN454 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 103.97000          |                   |            |  | 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>         |            |
| CLN456 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57083          |                   |            |  | 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>         |            |
| CLN457 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61226          |                   |            |  | 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 CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN460 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73997          |                   |            |  | 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>         |            |
| CLN464 On 13/03/2022 Spot Bond |        |            | 6.83000   | 103.28440 | 6.83000            | 103.26555          |                   |            |  | 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>         |            |
| CLN466 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54494          |                   |            |  | 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>         |            |
| CLN468 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03542          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN468 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN468</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN469 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36265          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN472 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61209          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN475 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN475 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN475</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN477 On 29/11/2021 Spot Bond |        |            | 100.00000 | 64.39052  | 100.00000          | 64.24643           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN480 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN482 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61667          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN482 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN482</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN483 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66507          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN484 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82593          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN485 On 02/12/2021 Spot Bond |        |            | 6.32500   | 105.19727 | 6.32500            | 105.17927          |                   |            |  | 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>         |            |
| CLN487 On 23/06/2021 Spot Bond |        |            | 10.16000  | 104.16840 | 10.16000           | 104.97200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN487 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN487</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN488 On 28/07/2022 Spot Bond |        |            | 6.63000   | 104.59261 | 6.63000            | 104.57377          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN490 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36346          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN493 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01760          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN495 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38503          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN496 On 04/09/2024 Spot Bond |        |            | 7.03000   | 109.72066 | 7.03000            | 109.70006          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.54160          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN499 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47754          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN499 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN499</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN501 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18937          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25810          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN502 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 CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60925          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN504 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.68957          |                   |            |  | 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            | 100.26172          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN510 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.78403          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 94.11440           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN516 On 15/09/2022 Spot Bond |        |            | 9.96000   | 100.26448 | 9.96000            | 100.23800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 103.99551 | 10.01000           | 103.96761          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN518 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46141          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 102.21377 | 9.60000            | 103.05098          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18343          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35075          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN523 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57913          |                   |            |  | 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 CLN523 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN523</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN523 On 09/09/2022 Spot Bond |        |            | 9.20000   | 100.39184 | 9.20000            | 100.36730          |                   |            |  | 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>         |            |
| CLN524 On 24/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.86236          |                   |            |  | 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>         |            |
| CLN525 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.39236          |                   |            |  | 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>         |            |
| CLN526 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.95859          |                   |            |  | 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>         |            |
| CLN527 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.38673          |                   |            |  | 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>         |            |
| CLN528 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81302          |                   |            |  | 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>         |            |
| CLN529 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18343          |                   |            |  | 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>         |            |
| CLN531 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01623          |                   |            |  | 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>         |            |
| CLN533 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.06550          |                   |            |  | 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>         |            |
| CLN534 On 18/07/2025 Spot Bond |        |            | 9.01000   | 106.56762 | 9.01000            | 106.54168          |                   |            |  | 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>         |            |
| CLN535 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.71950           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| CLN537 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89666          |                   |            |  | 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            | 101.21624          |                   |            |  | 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            | 132.11900          |                   |            |  | 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            | 100.36317          |                   |            |  | 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> |
| CLN545 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18965          |                   |            |  | 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 21/08/2026 Spot Bond |        |            | 8.48000   | 107.44502 | 8.48000            | 107.42037          |                   |            |  | 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 29/03/2025 Spot Bond |        |            | 8.53000   | 105.03096 | 8.53000            | 105.00673          |                   |            |  | 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 12/11/2025 Spot Bond |        |            | 8.62000   | 109.49304 | 8.62000            | 109.46751          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total CLN548 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For CLN548</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 296.86492          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total CLN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For CLN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| CLN553 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                  |                      |
| <b>Total CLN553 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For CLN553</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| CLN554 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 294,450,200        | 147,225,100          |
| <b>Total CLN554 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>294,450,200</b> | <b>147,225,100</b>   |
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>294,450,200</b> | <b>147,225,100</b>   |
| CLN556 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61404          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total CLN556 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 CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN556 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61982          |                   |            |  | 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            | 100.44813          |                   |            |  | 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            | 101.34915          |                   |            |  | 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            | 120.61900          |                   |            |  | 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            | 100.66312          |                   |            |  | 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  | 103.54730 | 10.19000           | 103.57105          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN562 On 12/11/2025 Spot Bond |        |            | 8.48000   | 110.03945 | 8.48000            | 110.01420          |                   |            |  | 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            | 100.69931          |                   |            |  | 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            | 100.43217          |                   |            |  | 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            | 103.65592          |                   |            |  | 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            | 100.31607          |                   |            |  | 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>         |                     |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62410          |                   |            |  | 0.00        | 20,000,000       | 10,000,000          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| CLN568 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65158          |                   |            |  | 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>          |                   |
| CLN569 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.74589          |                   |            |  | 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>          |                   |
| CLN570 On 12/11/2025 Spot Bond |        |            | 8.71000   | 108.40355 | 8.71000            | 108.37803          |                   |            |  | 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>          |                   |
| CLN571 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.65245          |                   |            |  | 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>          |                   |
| CLN572 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84125          |                   |            |  | 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>          |                   |
| CLN573 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62744          |                   |            |  | 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>          |                   |
| CLN574 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14008          |                   |            |  | 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>          |                   |
| CLN575 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01779          |                   |            |  | 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>          |                   |
| CLN577 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02097          |                   |            |  | 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>          |                   |
| CLN578 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.79610           |                   |            |  | 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>          |                   |
| CLN579 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65661          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN581 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN582 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34133          |                   |            |  | 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> |
| CLN583 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14630          |                   |            |  | 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>         |                      |
| CLN584 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92361          |                   |            |  | 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>         |                      |
| CLN585 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33191          |                   |            |  | 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>         |                      |
| CLN586 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.60333          |                   |            |  | 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>         |                      |
| CLN587 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21932          |                   |            |  | 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>         |                      |
| CLN588 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12742          |                   |            |  | 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>         |                      |
| CLN589 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03269          |                   |            |  | 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>         |                      |
| CLN590 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14351          |                   |            |  | 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>         |                      |
| CLN591 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.93301          |                   |            |  | 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>         |                      |
| CLN592 On 05/12/2026 Spot Bond |        |            | 3.77000   | 138.63425 | 3.77000            | 111.82993          |                   |            |  | 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>         |                      |
| CLN593 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44054          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN593 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 CLN593</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN593 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93000           |                   |            |  | 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            | 100.44054          |                   |            |  | 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            | 103.01350          |                   |            |  | 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            | 101.22774          |                   |            |  | 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            | 100.19956          |                   |            |  | 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            | 100.03269          |                   |            |  | 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            | 100.03269          |                   |            |  | 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            | 99.93000           |                   |            |  | 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            | 101.11748          |                   |            |  | 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            | 100.67043          |                   |            |  | 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            | 100.58731          |                   |            |  | 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>         |            |
| CLN605 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.33992          |                   |            |  | 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 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            | 101.05665          |                   |            |  | 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            | 100.46360          |                   |            |  | 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   | 103.72133 | 9.32000            | 103.69538          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN611 On 23/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85550          |                   |            |  | 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>         |            |
| CLN612 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.76885          |                   |            |  | 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>         |            |
| CLN613 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24547          |                   |            |  | 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>         |            |
| CLN614 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44737          |                   |            |  | 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>         |            |
| CLN615 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34125          |                   |            |  | 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>         |            |
| CLN616 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22817          |                   |            |  | 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>         |            |
| CLN617 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 96.79400           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN617 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.65866          |                   |            |  | 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>         |            |
| CLN618 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01715          |                   |            |  | 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>         |            |
| CLN619 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33189          |                   |            |  | 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>         |            |
| CLN620 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80129          |                   |            |  | 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>         |            |
| CLN621 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79834          |                   |            |  | 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>         |            |
| CLN622 On 28/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73838          |                   |            |  | 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>         |            |
| CLN623 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 93.87600           |                   |            |  | 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>         |            |
| CLN624 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91247          |                   |            |  | 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>         |            |
| CLN625 On 25/01/2023 Spot Bond |        |            | 6.68000   | 105.39975 | 6.68000            | 105.38063          |                   |            |  | 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>         |            |
| CLN626 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.59266          |                   |            |  | 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>         |            |
| CLN627 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 90.34444           |                   |            |  | 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>         |            |
| CLN628 On 31/07/2034 Spot Bond |        |            | 12.56500  | 59.71307  | 12.56500           | 80.09870           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN628 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 CLN628</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN628 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43006          |                   |            |  | 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>         |            |
| CLN630 On 19/08/2025 Spot Bond |        |            | 9.18000   | 102.01468 | 9.18000            | 101.98939          |                   |            |  | 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>         |            |
| CLN631 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58997          |                   |            |  | 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>         |            |
| CLN632 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43677          |                   |            |  | 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>         |            |
| CLN633 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 101.44365          |                   |            |  | 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>         |            |
| CLN634 On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66039          |                   |            |  | 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>         |            |
| CLN635 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.11588          |                   |            |  | 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>         |            |
| CLN636 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44438          |                   |            |  | 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>         |            |
| CLN637 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58729          |                   |            |  | 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>         |            |
| CLN638 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75024          |                   |            |  | 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>         |            |
| CLN639 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57099          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN639 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN639</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.64096          |                   |            |  | 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 CLN640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92896          |                   |            |  | 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>         |            |
| CLN643 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44683          |                   |            |  | 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>         |            |
| CLN644 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03086          |                   |            |  | 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>         |            |
| CLN645 On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84266          |                   |            |  | 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>         |            |
| CLN646 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03103          |                   |            |  | 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>         |            |
| CLN647 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58729          |                   |            |  | 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>         |            |
| CLN648 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35050          |                   |            |  | 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>         |            |
| CLN649 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58729          |                   |            |  | 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>         |            |
| CLN650 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47071          |                   |            |  | 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>         |            |
| CLN651 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58729          |                   |            |  | 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>         |            |
| CLN652 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN65 On 22/03/2030 Spot Bond |        |            |           |           | 0.00000            | 100.27300          |                   |            |  | 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            | 100.01824          |                   |            |  | 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            | 101.51192          |                   |            |  | 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            | 100.74532          |                   |            |  | 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            | 100.01545          |                   |            |  | 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            | 100.01605          |                   |            |  | 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            | 100.22700          |                   |            |  | 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            | 99.27200           |                   |            |  | 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            | 104.48700          |                   |            |  | 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            | 127.58800          |                   |            |  | 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            | 100.68197          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN665 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN665</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47625          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN666 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 CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN666 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.70529          |                   |            |  | 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            | 107.10831          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN668 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN668</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN668 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.84310          |                   |            |  | 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            | 100.37633          |                   |            |  | 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            | 100.64990          |                   |            |  | 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            | 100.22397          |                   |            |  | 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 |        |            | 4.36226   | 138.95444 | 4.36226            | 112.90489          |                   |            |  | 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 |        |            | 4.36226   | 138.95444 | 4.36226            | 112.90562          |                   |            |  | 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            | 100.28148          |                   |            |  | 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            | 100.66330          |                   |            |  | 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>         |            |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.69904          |                   |            |  | 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>         |            |
| CLN677 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57788          |                   |            |  | 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 CLN678 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN678</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN678 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01471          |                   |            |  | 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>         |            |
| CLN679 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73999          |                   |            |  | 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>         |            |
| CLN680 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.67492          |                   |            |  | 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>         |            |
| CLN681 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22593          |                   |            |  | 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>         |            |
| CLN682 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01405          |                   |            |  | 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>         |            |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01449          |                   |            |  | 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>         |            |
| CLN684 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.63498          |                   |            |  | 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>         |            |
| CLN685 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01700          |                   |            |  | 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>         |            |
| CLN686 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01742          |                   |            |  | 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>         |            |
| CLN687 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01716          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN688 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN688</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN688 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01512          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN69 On 01/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97296           |                   |            |  | 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            | 100.01518          |                   |            |  | 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            | 100.73667          |                   |            |  | 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            | 92.22563           |                   |            |  | 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            | 101.38922          |                   |            |  | 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            | 91.89328           |                   |            |  | 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           | 84.38365           |                   |            |  | 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           | 82.81195           |                   |            |  | 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            | 102.82152          |                   |            |  | 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            | 100.31760          |                   |            |  | 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            | 100.56289          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN701 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN701</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN70 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 83.30653           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN702 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 CLN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN702 On 28/02/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 79.74655           |                   |            |  | 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            | 101.15091          |                   |            |  | 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           | 84.96899           |                   |            |  | 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           | 86.34776           |                   |            |  | 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            | 100.71690          |                   |            |  | 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            | 100.19169          |                   |            |  | 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            | 100.01456          |                   |            |  | 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           | 81.40385           |                   |            |  | 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           | 81.65328           |                   |            |  | 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 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17419          |                   |            |  | 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>         |            |
| CLN712 On 12/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53820          |                   |            |  | 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>         |            |
| CLN713 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01467          |                   |            |  | 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 CLN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01467          |                   |            |  | 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>         |            |
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01467          |                   |            |  | 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>         |            |
| CLN716 On 31/01/2024 Spot Bond |        |            | 11.35500  | 11.35500  | 11.35500           | 80.41779           |                   |            |  | 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>         |            |
| CLN717 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01187          |                   |            |  | 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>         |            |
| CLN718 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17236          |                   |            |  | 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>         |            |
| CLN719 On 31/01/2037 Spot Bond |        |            | 11.52500  | 11.52500  | 11.52500           | 79.39022           |                   |            |  | 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>         |            |
| CLN720 On 31/01/2024 Spot Bond |        |            | 11.47000  | 11.47000  | 11.47000           | 79.72043           |                   |            |  | 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>         |            |
| CLN721 On 01/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.30825          |                   |            |  | 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>         |            |
| CLN722 On 31/01/2024 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 80.44832           |                   |            |  | 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>         |            |
| CLN723 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01338          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01338          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01338          |                   |            |  | 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>         |            |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01364          |                   |            |  | 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>         |            |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01364          |                   |            |  | 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>         |            |
| CLN729 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01364          |                   |            |  | 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           | 83.01438           |                   |            |  | 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           | 84.08272           |                   |            |  | 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>         |            |
| CLN732 On 31/07/2024 Spot Bond |        |            | 10.67500  | 10.67500  | 10.67500           | 84.74047           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN732 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN732</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN733 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN734 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17587          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN734 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN734</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN735 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70692          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN735 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN735</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 7.78500   | 105.31031 | 7.78500            | 105.28821          |                   |            |  | 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            | 100.56375          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLNF16 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 CLNF16</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                      |
| COJ05 On 05/06/2023 Spot Bond |        |            | 8.03000   | 111.92065 | 8.03000            | 111.89645          |                   |            | 3,854,400,000,000.00        | 480,000,000        | 13,120,000,00        |
| <b>Total COJ05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,854,400,000,000.00</b> | <b>480,000,000</b> | <b>13,120,000,00</b> |
| <b>Total For COJ05</b>        |        |            |           |           |                    |                    |                   |            | <b>3,854,400,000,000.00</b> | <b>480,000,000</b> | <b>13,120,000,00</b> |
| COJ07 On 23/03/2021 Spot Bond |        |            | 5.79500   | 99.96826  | 5.79500            | 99.98413           |                   |            | 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 |        |            | 9.63000   | 110.27205 | 9.63000            | 110.24357          |                   |            | 0.00                        | 0                  |                      |
| <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 |        |            | 6.81000   | 112.51250 | 6.81000            | 112.49180          |                   |            | 5,154,839,715,000.00        | 756,951,500        | 69,402,780,60        |
| <b>Total COJG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>5,154,839,715,000.00</b> | <b>756,951,500</b> | <b>69,402,780,60</b> |
| <b>Total For COJG01</b>       |        |            |           |           |                    |                    |                   |            | <b>5,154,839,715,000.00</b> | <b>756,951,500</b> | <b>69,402,780,60</b> |
| COT01 On 03/04/2023 Spot Bond |        |            | 7.46500   | 102.81802 | 7.46500            | 102.79732          |                   |            | 4,586,310,868,000.00        | 614,375,200        | 153,593,80           |
| <b>Total COT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>4,586,310,868,000.00</b> | <b>614,375,200</b> | <b>153,593,80</b>    |
| <b>Total For COT01</b>        |        |            |           |           |                    |                    |                   |            | <b>4,586,310,868,000.00</b> | <b>614,375,200</b> | <b>153,593,80</b>    |
| COT02 On 03/04/2028 Spot Bond |        |            | 10.04000  | 100.54704 | 10.04000           | 100.51999          |                   |            | 0.00                        | 0                  | 200,000,00           |
| <b>Total COT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>200,000,00</b>    |
| <b>Total For COT02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>200,000,00</b>    |
| COT03 On 05/06/2028 Spot Bond |        |            | 10.13000  | 99.46440  | 10.13000           | 99.43739           |                   |            | 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 |        |            | 9.83000   | 9.83000   | 9.83000            | 106.73795          |                   |            | 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            | 100.46530          |                   |            | 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            | 100.01512          |                   |            | 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            | 100.02486          |                   |            | 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            | 100.71901          |                   |            | 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 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            | 100.31021          |                   |            |  | 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 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98952          |                   |            |  | 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            | 100.20737          |                   |            |  | 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            | 100.01511          |                   |            |  | 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            | 99.92341           |                   |            |  | 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            | 100.22423          |                   |            |  | 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            | 100.03708          |                   |            |  | 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            | 100.43710          |                   |            |  | 0.00        | 275,304,800        | 68,826,200           |
| <b>Total DSY01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>275,304,800</b> | <b>68,826,200</b>    |
| <b>Total For DSY01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>275,304,800</b> | <b>68,826,200</b>    |
| DSY02 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.46895          |                   |            |  | 0.00        | 658,533,200        | 3,164,633,300        |
| <b>Total DSY02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>658,533,200</b> | <b>3,164,633,300</b> |
| <b>Total For DSY02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>658,533,200</b> | <b>3,164,633,300</b> |
| DSY03 On 21/11/2024 Spot Bond |        |            | 8.88000   | 8.88000   | 8.88000            | 108.37624          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total DSY03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For DSY03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| DSY04 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.94470          |                   |            |  | 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>           |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                | Contracts Traded   | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|--------------------|------------|
| DSY05 On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.47302          |                   |                             | 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 |        |            | 6.58000   | 102.93765 | 6.58000            | 102.91938          |                   |                             | 0.00                 | 0                  |            |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |            |
| DV23 On 27/02/2023 Spot Bond   |        |            | 6.94500   | 106.13344 | 6.94500            | 106.11343          |                   | 7,411,201,876,500.00        | 1,067,127,700        | 416,561,900        |            |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>7,411,201,876,500.00</b> | <b>1,067,127,700</b> | <b>416,561,900</b> |            |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>7,411,201,876,500.00</b> | <b>1,067,127,700</b> | <b>416,561,900</b> |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 29.44370  | 100.00000          | 29.37781           |                   | 0.00                        | 0                    |                    |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 29.44370  | 100.00000          | 29.37781           |                   | 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   |        |            | 6.50000   | 109.24282 | 6.50000            | 109.22351          |                   | 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   | 100.91909 | 9.69000            | 100.89271          |                   | 0.00                        | 0                    |                    |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.91909 | 9.69000            | 100.89271          |                   | 0.00                        | 0                    |                    |            |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             |                    |            |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             |                    |            |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.84000  | 92.17885  | 11.84000           | 92.14956           |                   | 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  | 100.95721 | 10.10000           | 100.92974          |                   | 0.00                        | 0                    |                    |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 100.95721 | 10.10000           | 100.92974          |                   | 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            | 100.34255          |                   | 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            | 99.65917           |                   | 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>             |                    |            |
| DVF22B On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.37969           |                   | 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>             |                    |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVF22( On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03558          |                   |            |  | 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            | 98.14781           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF25 On 02/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 97.45286           |                   |            |  | 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            | 95.73739           |                   |            |  | 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            | 98.23756           |                   |            |  | 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            | 100.29445          |                   |            |  | 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            | 97.73770           |                   |            |  | 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            | 100.76888          |                   |            |  | 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            | 100.69231          |                   |            |  | 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            | 95.74235           |                   |            |  | 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            | 100.73251          |                   |            |  | 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            | 100.50561          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB30 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 DVFB30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| DVFB3 On 21/08/2025 Spot Bond   |        |            |           |           | 0.00000            | 100.52996          |                   |            |  | 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    |        |            | 4.55000   | 105.06054 | 4.55000            | 105.04765          |                   |            |  | 0.00        | 0                |                   |
| <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   |        |            | 6.03500   | 103.73758 | 6.03500            | 103.72081          |                   |            |  | 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   |        |            | 6.94000   | 108.24790 | 6.94000            | 108.22783          |                   |            |  | 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   |        |            | 5.26000   | 103.35391 | 5.26000            | 103.33364          |                   |            |  | 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   |        |            | 5.08500   | 91.84499  | 5.08500            | 91.82720           |                   |            |  | 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   | 132.15905 | 2.25000            | 132.14362          |                   |            |  | 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    |        |            | 4.23500   | 139.39134 | 4.23500            | 139.36753          |                   |            |  | 0.00        | 0                | 372,000,00        |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>372,000,00</b> |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>372,000,00</b> |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.24800   | 125.12738 | 4.24800            | 125.10595          |                   |            |  | 0.00        | 0                | 277,000,00        |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>277,000,00</b> |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>277,000,00</b> |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.29000   | 121.04589 | 4.29000            | 121.02503          |                   |            |  | 0.00        | 0                | 517,000,00        |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>517,000,00</b> |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>517,000,00</b> |
| EL31 On 02/06/2031 Spot Bond    |        |            | 4.90000   | 106.78720 | 4.90000            | 106.76712          |                   |            |  | 0.00        | 0                | 208,000,00        |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>208,000,00</b> |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>208,000,00</b> |
| EL36 On 31/01/2036 Spot Bond    |        |            | 5.05500   | 93.88386  | 5.05500            | 93.86576           |                   |            |  | 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 EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL36/12 On 31/01/2036 Spot Bond |        |            | 2.25000   | 132.15905 | 2.25000            | 132.14362          |                   |            |  | 0.00        | 0                |            |
| <b>Total EL36/I2038 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL36/I2038</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN001 On 06/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 147.28568          |                   |            |  | 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            | 144.93399          |                   |            |  | 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            | 111.69958          |                   |            |  | 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            | 110.75497          |                   |            |  | 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            | 111.09233          |                   |            |  | 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            | 109.41733          |                   |            |  | 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            | 101.62957          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility              |  | Value              | Contracts Traded  | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|--|--------------------|-------------------|----------------------|
| ELN011 On 22/04/2022 Spot Bond |        |            |           |           | 0.00000            | 103.01966          |                   |                         |  | 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            | 99.79304           |                   |                         |  | 0.00               | 0                 |                      |
| <b>Total ELN012 SPOT</b>       |        |            |           |           |                    |                    |                   |                         |  | <b>0.00</b>        | <b>0</b>          |                      |
| <b>Total For ELN012</b>        |        |            |           |           |                    |                    |                   |                         |  | <b>0.00</b>        | <b>0</b>          |                      |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 9.20000   | 106.14977 | 9.20000            | 106.12340          |                   |                         |  | 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  |        |            | 11.44000  | 11.44000  | 11.44000           | 96.88639           |                   |                         |  | 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  |        |            | 11.79000  | 11.79000  | 11.79000           | 101.27303          |                   |                         |  | 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  |        |            | 9.28000   | 105.90367 | 9.28000            | 104.39819          |                   |                         |  | 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  |        |            | 9.28000   | 9.28000   | 9.28000            | 105.37414          |                   | 1,856,000,000.00        |  | 200,000,000        | 100,000.00        |                      |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,856,000,000.00</b> |  | <b>200,000,000</b> | <b>100,000.00</b> |                      |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   | <b>1,856,000,000.00</b> |  | <b>200,000,000</b> | <b>100,000.00</b> |                      |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.99500  | 11.99500  | 11.99500           | 78.92145           |                   |                         |  | 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  |        |            | 10.91500  | 10.91500  | 10.91500           | 101.93924          |                   |                         |  | 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  |        |            | 11.99500  | 11.99500  | 11.99500           | 96.34875           |                   |                         |  | 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>          |                      |
| EPF014 On 28/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39894          |                   |                         |  | 0.00               | 0                 |                      |
| <b>Total EPF014 SPOT</b>       |        |            |           |           |                    |                    |                   |                         |  | <b>0.00</b>        | <b>0</b>          |                      |
| <b>Total For EPF014</b>        |        |            |           |           |                    |                    |                   |                         |  | <b>0.00</b>        | <b>0</b>          |                      |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30850          |                   |                         |  | 0.00               | 0                 |                      |
| <b>Total EPF015 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 EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF015 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22158          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF016 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22808          |                   |            |  | 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>         |            |
| EPF017 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.13456          |                   |            |  | 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>         |            |
| EPF018 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17204          |                   |            |  | 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>         |            |
| EPF019 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64006          |                   |            |  | 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>         |            |
| EPF020 On 02/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34612          |                   |            |  | 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>         |            |
| EPF021 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62230          |                   |            |  | 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>         |            |
| EPFC47 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16632          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT002 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29888          |                   |            |  | 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>         |            |
| EQT002 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30736          |                   |            |  | 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>         |            |
| EQT003 On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.95047          |                   |            |  | 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>         |            |
| EQT004 On 10/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21655          |                   |            |  | 0.00        | 80,000,000       | 90,000,000 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|--------------------|-------------------|
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>80,000,000</b>  | <b>90,000,000</b> |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>80,000,000</b>  | <b>90,000,000</b> |
| EQT005 On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77581          |                   |            |                           | 0.00        | 0                  |                   |
| <b>Total EQT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For EQT006</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           |                   |
| ERS3B6 On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52338          |                   |            |                           | 0.00        | 0                  |                   |
| <b>Total ERS3B6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For ERS3B6</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           |                   |
| ERS3B7 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49954          |                   |            |                           | 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            | 100.56143          |                   |            |                           | 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            | 100.50430          |                   |            |                           | 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            | 100.52809          |                   |            |                           | 0.00        | 50,654,800         | 12,663,700        |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>50,654,800</b>  | <b>12,663,700</b> |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>50,654,800</b>  | <b>12,663,700</b> |
| ERSA26 On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49196          |                   |            |                           | 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>           |                   |
| ERSA27 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48050          |                   |            |                           | 0.00        | 279,721,600        | 69,930,400        |
| <b>Total ERSA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>279,721,600</b> | <b>69,930,400</b> |
| <b>Total For ERSA27</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>279,721,600</b> | <b>69,930,400</b> |
| ERSA28 On 17/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55187          |                   |            |                           | 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   |        |            | 6.33000   | 107.88428 | 6.33000            | 107.86571          |                   |            | 882,194,376,000.00        |             | 139,367,200        | 39,841,800        |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>882,194,376,000.00</b> |             | <b>139,367,200</b> | <b>39,841,800</b> |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            | <b>882,194,376,000.00</b> |             | <b>139,367,200</b> | <b>39,841,800</b> |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 101.60311 | 10.00000           | 101.57573          |                   |            |                           | 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>           |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                         | Contracts Traded      | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|----------------------|
| ES26 On 02/04/2026 Spot Bond   |        |            | 8.39000   | 97.65461  | 8.39000            | 97.63256           |                   |            | 46,249,420,262,000.00         | 5,512,445,800         | 4,397,458,70         |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>16,249,420,262,000.00</b>  | <b>5,512,445,800</b>  | <b>4,397,458,70</b>  |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>16,249,420,262,000.00</b>  | <b>5,512,445,800</b>  | <b>4,397,458,70</b>  |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 99.83092  | 7.85000            | 99.80980           |                   |            | 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   |        |            | 11.84000  | 72.27355  | 11.91500           | 71.86956           |                   |            | 160,553,499,712,000.00        | 13,560,261,800        | 9,455,323,20         |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>160,553,499,712,000.00</b> | <b>13,560,261,800</b> | <b>9,455,323,20</b>  |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>160,553,499,712,000.00</b> | <b>13,560,261,800</b> | <b>9,455,323,20</b>  |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 100.20028 | 7.50000            | 100.18023          |                   |            | 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   |        |            | 12.45000  | 74.26657  | 12.45000           | 74.24193           |                   |            | 13,696,718,100,000.00         | 1,100,138,000         | 12,830,435,60        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>13,696,718,100,000.00</b>  | <b>1,100,138,000</b>  | <b>12,830,435,60</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>13,696,718,100,000.00</b>  | <b>1,100,138,000</b>  | <b>12,830,435,60</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 103.51354 | 8.50000            | 103.48987          |                   |            | 0.00                          | 0                     |                      |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              |                      |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              |                      |
| ESFR0 On 20/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.89998          |                   |            | 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            | 100.24857          |                   |            | 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            | 99.18828           |                   |            | 0.00                          | 80,000,000            | 90,000,00            |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>80,000,000</b>     | <b>90,000,00</b>     |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>80,000,000</b>     | <b>90,000,00</b>     |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01501          |                   |            | 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            | 99.90416           |                   |            | 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            | 100.44476          |                   |            | 0.00                          | 0                     |                      |
| <b>Total FIFB15 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 FIFB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FIFB16 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54270          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FIFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FIFB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56779          |                   |            |  | 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            | 100.82072          |                   |            |  | 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            | 101.36386          |                   |            |  | 0.00        | 0                | 500,000,00          |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| FIFC36 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46174          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FIFC36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FIFC36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.50608          |                   |            |  | 0.00        | 0                | 500,000,00          |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| FRB14 On 02/06/2021 Spot Bond  |        |            | 6.36000   | 6.36000   | 6.36000            | 103.73472          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB17 On 08/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.17808          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB18 On 13/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.60059          |                   |            |  | 0.00        | 0                | 3,000,000,00        |
| <b>Total FRB18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b> |
| <b>Total For FRB18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b> |
| FRB19 On 14/04/2021 Spot Bond  |        |            | 7.30000   | 105.74950 | 7.30000            | 105.72844          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB20 On 15/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.56250          |                   |            |  | 0.00        | 3,200,000,000    | 1,600,000,00        |

| 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 FRB20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>3,200,000,000</b> | <b>1,600,000,000</b> |
| <b>Total For FRB20</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>3,200,000,000</b> | <b>1,600,000,000</b> |
| FRB21 On 24/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.13165          |                   |            |                             | 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            | 103.90142          |                   |            |                             | 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            | 102.07926          |                   |            |                             | 0.00                 | 455,932,800          | 208,858,200          |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>455,932,800</b>   | <b>208,858,200</b>   |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>455,932,800</b>   | <b>208,858,200</b>   |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.74216          |                   |            |                             | 0.00                 | 195,200,000          | 318,800,000          |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>195,200,000</b>   | <b>318,800,000</b>   |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>195,200,000</b>   | <b>318,800,000</b>   |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.43092          |                   |            |                             | 0.00                 | 193,600,000          | 48,400,000           |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>193,600,000</b>   | <b>48,400,000</b>    |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>193,600,000</b>   | <b>48,400,000</b>    |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.39512          |                   |            |                             | 0.00                 | 1,187,008,800        | 296,752,200          |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>1,187,008,800</b> | <b>296,752,200</b>   |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>1,187,008,800</b> | <b>296,752,200</b>   |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.98000   | 108.04388 | 8.98000            | 108.01782          |                   |            |                             | 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 02/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.54321          |                   |            |                             | 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 |        |            | 1.30500   | 170.09926 | 1.30500            | 170.08378          |                   |            |                             | 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 |        |            | 2.48000   | 311.77928 | 2.48000            | 311.74103          |                   |            |                             | 0.00                 | 0                    | 266,000,000          |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>266,000,000</b>   |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>266,000,000</b>   |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.61500   | 2.61500   | 2.61500            | 148.08414          |                   |            | 9,937,000,000,000.00        | 3,800,000,000        | 1,900,000,000        |                      |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,937,000,000,000.00</b> | <b>3,800,000,000</b> | <b>1,900,000,000</b> |                      |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            | <b>9,937,000,000,000.00</b> | <b>3,800,000,000</b> | <b>1,900,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.02500   | 189.50417 | 4.02500            | 189.47302          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.40000   | 4.40000   | 4.40000            | 100.32883          |                   |            |  | 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 |        |            | 5.10000   | 5.10000   | 5.10000            | 206.69499          |                   |            |  | 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 |        |            | 5.82000   | 80.42917  | 5.82000            | 80.41206           |                   |            |  | 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 |        |            | 5.28000   | 89.16333  | 5.28000            | 89.14559           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 6.31000   | 6.31000   | 6.31000            | 80.05410           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 6.39000   | 6.39000   | 6.39000            | 79.25183           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC10 On 03/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC16 On 31/01/2025 Spot Bond  |        |            | 3.95000   | 3.95000   | 3.95000            | 141.02950          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC17 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC18 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 94.90299           |                   |            |  | 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>         |            |
| FRC20 On 20/09/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| 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 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                |            |
| <b>Total FRC208 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC208</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC211: 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>         |            |
| FRC221: On 31/01/2022 Spot Bond |        |            | 2.36000   | 168.60000 | 2.36000            | 168.57980          |                   |            |  | 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>         |            |
| FRC231: On 31/01/2022 Spot Bond |        |            | 3.22000   | 167.39339 | 3.22000            | 167.36940          |                   |            |  | 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>         |            |
| FRC251: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71954          |                   |            |  | 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>         |            |
| FRC251: On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13965          |                   |            |  | 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>         |            |
| FRC251: 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>         |            |
| FRC251: On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.79991          |                   |            |  | 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>         |            |
| FRC261: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38037          |                   |            |  | 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>         |            |
| FRC261: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.71295          |                   |            |  | 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>         |            |
| FRC271: On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85738          |                   |            |  | 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>         |            |
| FRC271: On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 101.38004          |                   |            |  | 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 FRC272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC272 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44852          |                   |            |  | 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>         |            |
| FRC279 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01660          |                   |            |  | 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>         |            |
| FRC280 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 109.42844          |                   |            |  | 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>         |            |
| FRC282 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84677          |                   |            |  | 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>         |            |
| FRC284 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.06376          |                   |            |  | 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>         |            |
| FRC285 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 107.53484          |                   |            |  | 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>         |            |
| FRC286 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01430          |                   |            |  | 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>         |            |
| FRC289 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.20560          |                   |            |  | 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>         |            |
| FRC290 On 18/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89251          |                   |            |  | 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>         |            |
| FRC293 On 18/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87476          |                   |            |  | 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>         |            |
| FRC294 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57879          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| FRC297 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58885          |                   |            |  | 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>          |                   |
| FRC299 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01931          |                   |            |  | 0.00        | 78,129,200        | 39,064,600        |
| <b>Total FRC299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>78,129,200</b> | <b>39,064,600</b> |
| <b>Total For FRC299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>78,129,200</b> | <b>39,064,600</b> |
| FRC300 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.68502          |                   |            |  | 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>          |                   |
| FRC302 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 103.24433          |                   |            |  | 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>          |                   |
| FRC303 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48702          |                   |            |  | 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>          |                   |
| FRC305 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80869          |                   |            |  | 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>          |                   |
| FRC306 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36544          |                   |            |  | 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>          |                   |
| FRC308 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23650          |                   |            |  | 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>          |                   |
| FRC309 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01393          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| FRC310 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01618          |                   |            |  | 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>          |                   |
| FRC313 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01793          |                   |            |  | 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>          |                   |
| FRC315 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 99.72368           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC315 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.14924          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC316 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.86911          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC317 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 97.60883           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC318 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01779          |                   |            |  | 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            | 100.01831          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC323 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01623          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC324 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14124          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC325 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34315          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC326 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13643          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC327 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38010          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC328 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63665          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC329 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98446          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total FRC330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRC330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRC330 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44488          |                   |            |  | 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>           |                   |
| FRC335 On 13/09/2021 Spot Bond |        |            |           |           | 0.00000            | 107.47094          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRC336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRC336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRC336 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 103.56592          |                   |            |  | 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>           |                   |
| FRC337 On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22961          |                   |            |  | 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>           |                   |
| FRC338 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84729          |                   |            |  | 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>           |                   |
| FRC339 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04085          |                   |            |  | 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>           |                   |
| FRC340 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02138          |                   |            |  | 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>           |                   |
| FRC341 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47289          |                   |            |  | 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>           |                   |
| FRC342 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.01460          |                   |            |  | 0.00        | 120,000,000        | 60,000,000        |
| <b>Total FRC343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b> |
| <b>Total For FRC343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b> |
| FRC343 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.05870          |                   |            |  | 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>           |                   |
| FRC344 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71213          |                   |            |  | 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>           |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC34(On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01900          |                   |            |  | 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            | 99.87682           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC347 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC347</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34(On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98247          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC348 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC348</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34(On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.93090          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC349 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC349</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35(On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84280          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC350 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC350</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35(On 31/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43787          |                   |            |  | 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>         |            |
| FRC35(On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47749          |                   |            |  | 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>         |            |
| FRC35(On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94559          |                   |            |  | 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>         |            |
| FRC35(On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.29477          |                   |            |  | 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>         |            |
| FRC35(On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94706          |                   |            |  | 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>         |            |
| FRC35(On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92487          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC356 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC356</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35(On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83412          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC357 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 FRC357</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC357 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53868          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC358 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15531          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC359 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48999          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC360 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45117          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC361 On 31/01/2022 Spot Bond |        |            | 3.00000   | 3.00000   | 3.00000            | 167.67772          |                   |            |  | 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>         |            |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 2.94000   | 2.94000   | 2.94000            | 167.76195          |                   |            |  | 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>         |            |
| FRC69 On 31/01/2022 Spot Bond  |        |            | 2.92000   | 2.92000   | 2.92000            | 167.79005          |                   |            |  | 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>         |            |
| FRC71 On 28/02/2033 Spot Bond  |        |            | 4.61000   | 96.88367  | 4.61000            | 96.86635           |                   |            |  | 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>         |            |
| FRI33 On 31/01/2038 Spot Bond  |        |            | 4.98500   | 104.81023 | 4.98500            | 104.79022          |                   |            |  | 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            | 101.27544          |                   |            |  | 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>         |            |
| FRJ022 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43580          |                   |            |  | 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>         |            |
| FRJ21 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.06162          |                   |            |  | 0.00        | 110,137,600      | 57,534,400 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total FRJ22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,137,600</b>   | <b>57,534,40</b>    |
| <b>Total For FRJ22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,137,600</b>   | <b>57,534,40</b>    |
| FRJ23 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.95382          |                   |            |  | 0.00        | 553,052,000          | 138,263,00          |
| <b>Total FRJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>553,052,000</b>   | <b>138,263,00</b>   |
| <b>Total For FRJ23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>553,052,000</b>   | <b>138,263,00</b>   |
| FRJ24 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60581          |                   |            |  | 0.00        | 539,652,000          | 134,913,00          |
| <b>Total FRJ24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>539,652,000</b>   | <b>134,913,00</b>   |
| <b>Total For FRJ24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>539,652,000</b>   | <b>134,913,00</b>   |
| FRJ25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 103.56702          |                   |            |  | 0.00        | 2,929,530,000        | 1,732,382,50        |
| <b>Total FRJ25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,929,530,000</b> | <b>1,732,382,50</b> |
| <b>Total For FRJ25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,929,530,000</b> | <b>1,732,382,50</b> |
| FRJ26 On 14/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56976          |                   |            |  | 0.00        | 330,385,600          | 82,596,40           |
| <b>Total FRJ26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,385,600</b>   | <b>82,596,40</b>    |
| <b>Total For FRJ26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,385,600</b>   | <b>82,596,40</b>    |
| FRJ27 On 25/01/2027 Spot Bond |        |            |           |           | 0.00000            | 104.62464          |                   |            |  | 0.00        | 0                    | 0                   |
| <b>Total FRJ27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| <b>Total For FRJ27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| FRJ29 On 14/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.09803          |                   |            |  | 0.00        | 0                    | 0                   |
| <b>Total FRJ29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| <b>Total For FRJ29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| FRS10 On 15/01/2024 Spot Bond |        |            | 4.46800   | 4.46800   | 4.46800            | 92.53914           |                   |            |  | 0.00        | 0                    | 0                   |
| <b>Total FRS100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| <b>Total For FRS100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 4.90500   | 4.90500   | 4.90500            | 105.88956          |                   |            |  | 0.00        | 0                    | 0                   |
| <b>Total FRS101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| <b>Total For FRS101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24115          |                   |            |  | 0.00        | 0                    | 0                   |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77800          |                   |            |  | 0.00        | 0                    | 0                   |
| <b>Total FRS104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| <b>Total For FRS104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.04500   | 103.99474 | 5.04500            | 103.97471          |                   |            |  | 0.00        | 0                    | 0                   |
| <b>Total FRS108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |
| <b>Total For FRS108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>            |

| Contract Details                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS10 <sub>On</sub> 07/12/2033 Spot Bond |        |            | 4.95000   | 209.79456 | 4.95000            | 209.75480          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS109 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS109</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sub>On</sub> 31/01/2038 Spot Bond |        |            | 5.18500   | 102.12140 | 5.18500            | 102.10136          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS110 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS110</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sub>On</sub> 07/12/2033 Spot Bond |        |            | 4.98000   | 4.98000   | 4.98000            | 209.13846          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS112 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS112</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sub>On</sub> 31/01/2025 Spot Bond |        |            | 3.50000   | 143.38468 | 3.50000            | 143.36305          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS114 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS114</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sub>On</sub> 31/01/2038 Spot Bond |        |            | 3.70500   | 124.17421 | 3.70500            | 124.15480          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS115 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS115</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sub>On</sub> 31/01/2038 Spot Bond |        |            | 4.98500   | 104.81023 | 4.98500            | 104.79022          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS119 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS119</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sub>On</sub> 07/12/2033 Spot Bond |        |            | 5.10000   | 206.73499 | 5.10000            | 206.69499          |                   |            |  | 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>         |            |
| FRS12 <sub>On</sub> 07/12/2033 Spot Bond |        |            | 5.15000   | 205.72718 | 5.15000            | 205.68714          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS121</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sub>On</sub> 31/01/2025 Spot Bond |        |            | 3.03000   | 116.97543 | 3.03000            | 145.84821          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sub>On</sub> 07/12/2033 Spot Bond |        |            | 5.18000   | 205.12539 | 5.18000            | 205.08529          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sub>On</sub> 31/01/2038 Spot Bond |        |            | 5.18500   | 102.12140 | 5.18500            | 102.10136          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sub>On</sub> 31/03/2028 Spot Bond |        |            | 4.77500   | 180.78210 | 4.77500            | 180.74872          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 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 FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS126 On 31/01/2038 Spot Bond |        |            | 5.93500   | 92.75329  | 5.93500            | 92.73322           |                   |            |  | 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 |        |            | 4.66500   | 182.03232 | 4.66500            | 181.99925          |                   |            |  | 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 |        |            | 4.72500   | 181.34917 | 4.72500            | 181.31593          |                   |            |  | 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 |        |            | 5.69000   | 195.21586 | 5.69000            | 195.17505          |                   |            |  | 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 |        |            | 5.88500   | 93.34444  | 5.88500            | 93.32435           |                   |            |  | 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 |        |            | 5.18500   | 5.18500   | 5.18500            | 102.10136          |                   |            |  | 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 |        |            | 5.16500   | 102.38652 | 5.16500            | 102.36648          |                   |            |  | 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 |        |            | 4.53500   | 183.52255 | 4.53500            | 183.48985          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 5.46000   | 199.61078 | 5.46000            | 199.57025          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS138 On 31/03/2028 Spot Bond |        |            | 4.66500   | 182.03232 | 4.66500            | 181.99925          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS142 On 31/03/2028 Spot Bond |        |            | 4.66500   | 182.03232 | 4.66500            | 181.99925          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS143 On 31/03/2028 Spot Bond |        |            | 4.95500   | 178.75725 | 4.95500            | 178.72339          |                   |            |  | 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 FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 3.80000   | 141.82497 | 3.80000            | 141.80243          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS146 On 31/01/2022 Spot Bond |        |            | 2.06000   | 169.02418 | 2.06000            | 169.00530          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS147 On 31/03/2028 Spot Bond |        |            | 5.01500   | 178.08807 | 5.01500            | 178.05403          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS149 On 31/03/2028 Spot Bond |        |            | 5.05500   | 177.64351 | 5.05500            | 177.60938          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/01/2025 Spot Bond |        |            | 3.77000   | 141.98005 | 3.77000            | 141.95759          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS151 On 31/03/2028 Spot Bond |        |            | 4.53000   | 183.58015 | 4.53000            | 183.54745          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 5.06500   | 5.06500   | 5.06500            | 177.49841          |                   |            |  | 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>         |            |
| FRS153 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 18.09795           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS161 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 6.24837            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS170 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94687          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS171 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04447          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS174 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>         |            |
| FRS176 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>         |            |
| FRS180 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.03189          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS182 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.92118           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS183 On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 151.43369          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS184 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 169.79699          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS186 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 152.83520          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS187 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 162.72562          |                   |            |  | 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>         |            |
| FRS194 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 43.17604           |                   |            |  | 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            | 100.63843          |                   |            |  | 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            | 100.73441          |                   |            |  | 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            | 100.62534          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS200 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39969          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS201 On 23/08/2025 Spot Bond |        |            |           |           | 0.00000            | 91.57633           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS202 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.06301          |                   |            |  | 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>         |            |
| FRS206 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49989          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS209 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 126.57970          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS213 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS217 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS218 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.08453          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS219 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01240          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS220 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.47353          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS221 On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.18547          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS222 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.57987          |                   |            |  | 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 FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS223 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.39730          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS224 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.01460          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS225 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.35167          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS226 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.43032          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS227 On 07/08/2025 Spot Bond |        |            | 100.00000 |           | 0.00000            | 104.93620          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS228 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS229 On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60470          |                   |            |  | 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            | 96.64200           |                   |            |  | 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            | 97.83219           |                   |            |  | 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            | 97.22025           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS23t On 31/03/2032 Spot Bond |        |            | 10.05000  | 10.05000  | 10.05000           | 105.78219          |                   |            |  | 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>         |            |
| FRS23i 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>         |            |
| FRS23f On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 107.15109          |                   |            |  | 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>         |            |
| FRS23g On 23/10/2025 Spot Bond |        |            |           |           | 0.00000            | 105.74563          |                   |            |  | 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>         |            |
| FRS24c On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 103.36775          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24d On 04/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38246          |                   |            |  | 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>         |            |
| FRS24e 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>         |            |
| FRS24f On 09/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.37058          |                   |            |  | 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>         |            |
| FRS24g On 29/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.23411          |                   |            |  | 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>         |            |
| FRS24h On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00912          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24i On 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59997          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24j On 20/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS247 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 FRS247</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 22/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS248 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS248</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 26/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS250 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52643          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS251 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42934          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS253 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS253</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36556          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS254 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS254</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30211          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 04/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS256 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS256</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS257 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS257</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 98.25383           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS258 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS258</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond |        |            | 2.28000   | 2.28000   | 2.28000            | 313.29879          |                   |            |  | 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 |        |            | 2.02000   | 315.37318 | 2.02000            | 315.33840          |                   |            |  | 0.00        | 0                | 341,000,00 |

| 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 FRS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>341,000,00</b> |
| <b>Total For FRS37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>341,000,00</b> |
| FRS43 On 07/12/2023 Spot Bond |        |            | 2.02000   | 2.02000   | 2.02000            | 315.33840          |                   |            |  | 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 |        |            | 1.30000   | 170.10641 | 1.30000            | 170.09096          |                   |            |  | 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 |        |            | 1.30000   | 170.10641 | 1.30000            | 170.09096          |                   |            |  | 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            | 100.72378          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS64 On 26/01/2042 Spot Bond |        |            | 4.88500   | 97.62686  | 4.88500            | 97.60848           |                   |            |  | 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 |        |            | 4.47000   | 70.35060  | 4.47000            | 105.19236          |                   |            |  | 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 |        |            | 2.92000   | 2.92000   | 2.92000            | 146.43703          |                   |            |  | 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 |        |            | 3.20000   | 3.20000   | 3.20000            | 144.94361          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRS90 On 07/12/2023 Spot Bond |        |            | 3.08000   | 3.08000   | 3.08000            | 307.12530          |                   |            |  | 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 |        |            | 5.41000   | 5.41000   | 5.41000            | 104.74388          |                   |            |  | 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 |        |            | 6.23000   | 117.85516 | 6.23000            | 117.83529          |                   |            |  | 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>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|---------------------|
| FRX25 On 26/07/2025 Spot Bond |        |            | 6.81000   | 112.43232 | 6.81000            | 112.41152          |                   |            |                              | 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 |        |            | 7.31000   | 114.36570 | 7.31000            | 114.34316          |                   |            | 194,025,675,000.00           |             | 26,542,500           | 79,312,90           |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>194,025,675,000.00</b>    |             | <b>26,542,500</b>    | <b>79,312,90</b>    |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            | <b>194,025,675,000.00</b>    |             | <b>26,542,500</b>    | <b>79,312,90</b>    |
| FRX27 On 07/03/2027 Spot Bond |        |            | 7.42000   | 113.62401 | 7.42000            | 113.60151          |                   |            |                              | 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 |        |            | 7.79000   | 114.44125 | 7.79000            | 114.41709          |                   |            |                              | 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 |        |            | 8.89500   | 106.56948 | 8.89500            | 106.54386          |                   |            |                              | 0.00        | 0                    |                     |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                     |
| FRX31 On 21/02/2031 Spot Bond |        |            | 9.53000   | 100.63408 | 9.53000            | 100.60820          |                   |            | 12,865,500,000,000.00        |             | 1,350,000,000        | 1,350,000,00        |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,865,500,000,000.00</b> |             | <b>1,350,000,000</b> | <b>1,350,000,00</b> |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            | <b>12,865,500,000,000.00</b> |             | <b>1,350,000,000</b> | <b>1,350,000,00</b> |
| FRX32 On 31/03/2032 Spot Bond |        |            | 9.10500   | 109.54397 | 9.10500            | 109.51718          |                   |            |                              | 0.00        | 0                    |                     |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                     |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.51500  | 75.08964  | 11.51500           | 75.06655           |                   |            |                              | 0.00        | 0                    |                     |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                     |
| FS6A2 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.96567           |                   |            |                              | 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            | 100.22806          |                   |            |                              | 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            | 100.41872          |                   |            |                              | 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            | 100.37545          |                   |            |                              | 0.00        | 0                    |                     |
| <b>Total FS7A1 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 FS7A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS7A2 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39830          |                   |            |  | 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            | 100.41216          |                   |            |  | 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            | 100.41624          |                   |            |  | 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            | 100.42992          |                   |            |  | 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            | 100.30487          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.36543          |                   |            |  | 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            | 98.56676           |                   |            |  | 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            | 100.38300          |                   |            |  | 0.00        | 0                |            |
| <b>Total GH5A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GH5A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GH5B1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61297          |                   |            |  | 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            | 102.31505          |                   |            |  | 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 |        |            | 4.00000   | 108.52786 | 4.00000            | 108.51009          |                   |            |  | 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            | 100.91098          |                   |            |  | 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 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            | 100.69590          |                   |            |  | 0.00        | 165,206,800        | 151,301,70        |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>165,206,800</b> | <b>151,301,70</b> |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>165,206,800</b> | <b>151,301,70</b> |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47646          |                   |            |  | 0.00        | 88,105,200         | 22,026,30         |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>88,105,200</b>  | <b>22,026,30</b>  |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>88,105,200</b>  | <b>22,026,30</b>  |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06787          |                   |            |  | 0.00        | 110,124,400        | 27,531,10         |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,124,400</b> | <b>27,531,10</b>  |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,124,400</b> | <b>27,531,10</b>  |
| GRT17 On 17/10/2023 Spot Bond |        |            | 6.51000   | 112.89182 | 6.51000            | 112.87196          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32070          |                   |            |  | 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            | 100.63831          |                   |            |  | 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 |        |            | 8.93000   | 101.97406 | 8.93000            | 101.94959          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91315          |                   |            |  | 0.00        | 330,378,000        | 82,594,50         |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,378,000</b> | <b>82,594,50</b>  |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,378,000</b> | <b>82,594,50</b>  |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.01101          |                   |            |  | 0.00        | 440,511,600        | 110,127,90        |
| <b>Total GRT23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,511,600</b> | <b>110,127,90</b> |
| <b>Total For GRT23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,511,600</b> | <b>110,127,90</b> |
| GRT24 On 09/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.08622           |                   |            |  | 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            | 100.52897          |                   |            |  | 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>           |                   |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.03301          |                   |            |  | 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            | 98.62981           |                   |            |  | 0.00        | 0                  | 50,000,00        |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,00</b> |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,00</b> |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18028          |                   |            |  | 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            | 100.18781          |                   |            |  | 0.00        | 140,960,800        | 35,240,20        |
| <b>Total GRT29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,960,800</b> | <b>35,240,20</b> |
| <b>Total For GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,960,800</b> | <b>35,240,20</b> |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 96.80447           |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GRT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GRT31 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32091          |                   |            |  | 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            | 98.86111           |                   |            |  | 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            | 98.08785           |                   |            |  | 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            | 98.49515           |                   |            |  | 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            | 97.12638           |                   |            |  | 0.00        | 0                  | 50,000,00        |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,00</b> |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,00</b> |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.90525           |                   |            |  | 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            | 100.73827          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GRT39 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 GRT39</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GRT40 On 20/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.15175           |                   |            |  | 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            | 100.58267          |                   |            |  | 0.00        | 330,429,200        | 82,607,30        |
| <b>Total GRT41 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,429,200</b> | <b>82,607,30</b> |
| <b>Total For GRT41</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,429,200</b> | <b>82,607,30</b> |
| GRT42 On 20/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.43828          |                   |            |  | 0.00        | 330,364,800        | 82,591,20        |
| <b>Total GRT42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,364,800</b> | <b>82,591,20</b> |
| <b>Total For GRT42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,364,800</b> | <b>82,591,20</b> |
| GRT45 On 24/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.99976           |                   |            |  | 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            | 99.99996           |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GRT46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GRT46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| H10T1 On 26/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.93660          |                   |            |  | 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            | 101.22149          |                   |            |  | 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            | 101.29755          |                   |            |  | 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            | 101.31481          |                   |            |  | 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            | 99.94250           |                   |            |  | 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            | 100.31470          |                   |            |  | 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            | 100.78387          |                   |            |  | 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 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            | 98.06449           |                   |            |  | 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            | 98.26533           |                   |            |  | 0.00        | 52,696,000        | 26,348,00         |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>52,696,000</b> | <b>26,348,00</b>  |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>52,696,000</b> | <b>26,348,00</b>  |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.75695           |                   |            |  | 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            | 100.40311          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26673          |                   |            |  | 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            | 100.20038          |                   |            |  | 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            | 99.89827           |                   |            |  | 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            | 99.90477           |                   |            |  | 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            | 99.90671           |                   |            |  | 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  |        |            | 2.62000   | 310.69563 | 2.62000            | 310.65632          |                   |            |  | 0.00        | 0                 | 263,000,00        |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>263,000,00</b> |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>263,000,00</b> |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 2.97000   | 2.97000   | 2.97000            | 314.47212          |                   |            |  | 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>          |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded      | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|----------------------|
| HWAY3 On 28/08/2030 Spot Bond |        |            | 10.41500  | 100.40445 | 10.41500           | 100.37629          |                   |                               | 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 |        |            | 4.94000   | 76.11670  | 4.94000            | 96.48709           |                   |                               | 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 |        |            | 11.97500  | 83.38596  | 11.97500           | 83.35918           |                   |                               | 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 | 10.41788  | 100.00000          | 10.39457           |                   |                               | 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 |        |            | 12.03500  | 82.50933  | 12.03500           | 82.48270           |                   |                               | 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>  |
| <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 | 10.41688  | 100.00000          | 10.39357           |                   |                               | 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            | 101.11138          |                   |                               | 0.00                  | 0                     | 15,000,000,00        |
| <b>Total HWF11 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>15,000,000,00</b> |
| <b>Total For HWF11</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>15,000,000,00</b> |
| HWF12 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92005          |                   |                               | 0.00                  | 0                     |                      |
| <b>Total HWF12 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For HWF12</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              |                      |
| HWF13 On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32407          |                   |                               | 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 |        |            | 2.34000   | 149.60549 | 2.35000            | 149.53266          |                   | 180,321,851,268,000.00        | 77,060,620,200        | 329,887,860,10        |                      |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>180,321,851,268,000.00</b> | <b>77,060,620,200</b> | <b>329,887,860,10</b> |                      |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>180,321,851,268,000.00</b> | <b>77,060,620,200</b> | <b>329,887,860,10</b> |                      |
| I2029 On 31/03/2029 Spot Bond |        |            | 3.53000   | 106.91115 | 3.53000            | 106.89498          |                   | 196,887,052,570,000.00        | 55,775,369,000        | 200,976,995,90        |                      |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>196,887,052,570,000.00</b> | <b>55,775,369,000</b> | <b>200,976,995,90</b> |                      |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   | <b>196,887,052,570,000.00</b> | <b>55,775,369,000</b> | <b>200,976,995,90</b> |                      |
| I2033 On 28/02/2033 Spot Bond |        |            | 4.11000   | 102.00058 | 4.11000            | 101.98370          |                   | 134,818,202,664,000.00        | 32,802,482,400        | 156,221,087,20        |                      |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>134,818,202,664,000.00</b> | <b>32,802,482,400</b> | <b>156,221,087,20</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 I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>14,818,202,664,000.00</b> | <b>32,802,482,400</b>  | <b>156,221,087,20</b> |
| I2038 On 31/01/2038 Spot Bond  |        |            | 4.29000   | 114.83812 | 4.28500            | 114.89454          |                   |            | 271,417,968,392,000.00       | 296,367,824,800        | 413,247,520,80        |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>*1,417,968,392,000.00</b> | <b>296,367,824,800</b> | <b>413,247,520,80</b> |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>*1,417,968,392,000.00</b> | <b>296,367,824,800</b> | <b>413,247,520,80</b> |
| I2046 On 31/03/2046 Spot Bond  |        |            | 4.30000   | 103.26959 | 4.30000            | 103.25183          |                   |            | 170,343,598,720,000.00       | 39,614,790,400         | 552,765,695,20        |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>*0,343,598,720,000.00</b> | <b>39,614,790,400</b>  | <b>552,765,695,20</b> |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>*0,343,598,720,000.00</b> | <b>39,614,790,400</b>  | <b>552,765,695,20</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.28000   | 106.80888 | 4.28000            | 106.79051          |                   |            | 716,400,324,068,000.00       | 401,028,113,100        | 408,237,166,70        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,400,324,068,000.00</b> | <b>401,028,113,100</b> | <b>408,237,166,70</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>16,400,324,068,000.00</b> | <b>401,028,113,100</b> | <b>408,237,166,70</b> |
| IBL101 On 24/05/2022 Spot Bond |        |            | 6.34500   | 6.34500   | 6.34500            | 106.02102          |                   |            | 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            | 101.12875          |                   |            | 0.00                         | 0                      |                       |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL109 On 07/12/2023 Spot Bond |        |            | 2.74000   | 309.77055 | 2.74000            | 309.73032          |                   |            | 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>               |                       |
| IBL113 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40372          |                   |            | 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            | 100.56541          |                   |            | 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            | 100.42246          |                   |            | 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            | 100.50378          |                   |            | 0.00                         | 762,065,600            | 190,516,40            |
| <b>Total IBL119 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>762,065,600</b>     | <b>190,516,40</b>     |
| <b>Total For IBL119</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>762,065,600</b>     | <b>190,516,40</b>     |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04701          |                   |            | 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            | 100.51833          |                   |            | 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 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            | 101.00251          |                   |            |  | 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            | 100.42741          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL130 On 22/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96198          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.59814          |                   |            |  | 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            | 100.40341          |                   |            |  | 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            | 101.04789          |                   |            |  | 0.00        | 1,101,287,600        | 275,321,900        |
| <b>Total IBL134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,101,287,600</b> | <b>275,321,900</b> |
| <b>Total For IBL134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,101,287,600</b> | <b>275,321,900</b> |
| IBL135 On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44726          |                   |            |  | 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            | 100.41880          |                   |            |  | 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            | 100.58764          |                   |            |  | 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            | 100.53781          |                   |            |  | 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>             |                    |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40197          |                   |            |  | 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>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL142 On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39990          |                   |            |  | 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>         |            |
| IBL145 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01430          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.22768          |                   |            |  | 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            | 100.33683          |                   |            |  | 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            | 100.35149          |                   |            |  | 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            | 96.34877           |                   |            |  | 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            | 100.43043          |                   |            |  | 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>         |            |
| IBL155 On 19/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77843          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL156 On 21/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75462          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL157 On 21/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77993          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL158 On 24/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL159 On 09/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.59863          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL159 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 IBL159</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| IBL160 On 12/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.63787          |                   |                             | 0.00        | 0                  |                   |
| <b>Total IBL160 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IBL160</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| IBL161 On 15/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.61426          |                   |                             | 0.00        | 0                  |                   |
| <b>Total IBL161 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IBL161</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 1.38000   | 1.38000   | 1.38000            | 169.97616          |                   |                             | 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   |        |            | 7.00000   | 109.41833 | 7.00000            | 109.39754          |                   |                             | 0.00        | 0                  | 360,000,00        |
| <b>Total IBL60 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>360,000,00</b> |
| <b>Total For IBL60</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>360,000,00</b> |
| IBL65 On 29/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.88464          |                   |                             | 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   |        |            | 1.70000   | 169.53544 | 1.70000            | 169.51818          |                   |                             | 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   |        |            | 5.42000   | 110.58008 | 5.42000            | 110.56374          |                   |                             | 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            | 100.57340          |                   |                             | 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   |        |            | 5.23000   | 104.32291 | 5.23000            | 104.30807          |                   | 1,785,352,548,000.00        |             | 341,367,600        | 85,341,90         |
| <b>Total IBL88 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,785,352,548,000.00</b> |             | <b>341,367,600</b> | <b>85,341,90</b>  |
| <b>Total For IBL88</b>          |        |            |           |           |                    |                    |                   | <b>1,785,352,548,000.00</b> |             | <b>341,367,600</b> | <b>85,341,90</b>  |
| IBL88/F On 20/05/2021 Spot Bond |        |            | 100.00000 | 91.17197  | 100.00000          | 90.95592           |                   |                             | 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            | 100.42021          |                   |                             | 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            | 100.66529          |                   |                             | 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 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            | 102.37532          |                   |            |  | 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 |        |            | 8.18000   | 107.43563 | 8.18000            | 107.41184          |                   |            |  | 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 |        |            | 10.34000  | 109.52565 | 10.34000           | 109.67207          |                   |            |  | 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            | 100.27849          |                   |            |  | 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 |        |            | 8.75000   | 112.28234 | 8.75000            | 112.25594          |                   |            |  | 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            | 100.79677          |                   |            |  | 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            | 99.77471           |                   |            |  | 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            | 100.54919          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.34136           |                   |            |  | 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            | 99.01465           |                   |            |  | 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            | 100.65144          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16065          |                   |            |  | 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            | 98.56898           |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| IDCG21 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02124          |                   |            |  | 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            | 98.39092           |                   |            |  | 0.00        | 732,246,400        | 183,061,600        |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>732,246,400</b> | <b>183,061,600</b> |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>732,246,400</b> | <b>183,061,600</b> |
| IDCG23 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.92454          |                   |            |  | 0.00        | 220,239,600        | 55,059,900         |
| <b>Total IDCG23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,239,600</b> | <b>55,059,900</b>  |
| <b>Total For IDCG23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,239,600</b> | <b>55,059,900</b>  |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13070          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 7.63000   | 105.96179 | 7.63000            | 105.93999          |                   |            |  | 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  |        |            | 6.08500   | 104.03562 | 6.08500            | 104.01834          |                   |            |  | 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>           |                    |
| <b>Total For ING196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ING375 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.50440          |                   |            |  | 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            | 101.78720          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ING383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ING383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ING384 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 96.19923           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ING384 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 ING384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.68558          |                   |            |  | 0.00        | 40,000,000             | 20,000,00            |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b>      | <b>20,000,00</b>     |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b>      | <b>20,000,00</b>     |
| INLV05 On 22/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.98711          |                   |            |  | 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            | 101.42408          |                   |            |  | 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>               |                      |
| INLV07 On 09/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.25319          |                   |            |  | 0.00        | 132,000,000,000        | 33,000,000,00        |
| <b>Total INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>132,000,000,000</b> | <b>33,000,000,00</b> |
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>132,000,000,000</b> | <b>33,000,000,00</b> |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.27394          |                   |            |  | 0.00        | 0                      |                      |
| <b>Total INLV08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| <b>Total For INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| IPF16 On 17/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.10680          |                   |            |  | 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            | 100.01372          |                   |            |  | 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            | 100.01398          |                   |            |  | 0.00        | 0                      |                      |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               |                      |
| IPF21 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.72677           |                   |            |  | 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            | 100.13473          |                   |            |  | 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            | 100.69592          |                   |            |  | 0.00        | 330,363,600            | 82,590,90            |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,363,600</b>     | <b>82,590,90</b>     |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,363,600</b>     | <b>82,590,90</b>     |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.99752          |                   |            |  | 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 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            | 100.63689          |                   |            |  | 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            | 100.64836          |                   |            |  | 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            | 99.98647           |                   |            |  | 0.00        | 60,000,000        | 80,000,00        |
| <b>Total IPF30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>80,000,00</b> |
| <b>Total For IPF30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>80,000,00</b> |
| IPF31 On 25/03/2026 Spot Bond   |        |            |           |           | 0.00000            | 98.32549           |                   |            |  | 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            | 101.18685          |                   |            |  | 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            | 100.17525          |                   |            |  | 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>          |                  |
| IPFC33 On 10/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.50534          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total IPFC33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For IPFC33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| IV017/F On 31/01/2022 Spot Bond |        |            | 2.75000   | 100.40069 | 2.75000            | 100.39311          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total IV017/R212 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For IV017/R212</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| IV019 On 31/03/2028 Spot Bond   |        |            | 5.42500   | 173.59076 | 5.42500            | 173.55568          |                   |            |  | 0.00        | 0                 | 25,000,00        |
| <b>Total IV019 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>25,000,00</b> |
| <b>Total For IV019</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>25,000,00</b> |
| IV035 On 07/04/2022 Spot Bond   |        |            |           |           | 0.00000            | 104.73050          |                   |            |  | 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            | 102.09622          |                   |            |  | 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>          |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| IV038 On 23/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.02036          |                   |            |  | 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  |        |            | 3.80000   | 3.80000   | 3.80000            | 166.56090          |                   |            |  | 0.00        | 0                  | 52,000,00           |
| <b>Total IV039 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>52,000,00</b>    |
| <b>Total For IV039</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>52,000,00</b>    |
| IV040 On 29/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.34319          |                   |            |  | 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  |        |            | 8.36000   | 101.64055 | 8.36000            | 101.61756          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total IV041 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For IV041</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| IV042 On 18/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.30497          |                   |            |  | 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  |        |            | 8.36500   | 8.36500   | 8.36500            | 106.82269          |                   |            |  | 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            | 101.09479          |                   |            |  | 0.00        | 442,387,200        | 110,596,80          |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>442,387,200</b> | <b>110,596,80</b>   |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>442,387,200</b> | <b>110,596,80</b>   |
| IV045 On 31/01/2022 Spot Bond  |        |            | 2.30000   | 168.68470 | 2.30000            | 168.66475          |                   |            |  | 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            | 101.71669          |                   |            |  | 0.00        | 0                  | 1,000,000,00        |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,00</b> |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,00</b> |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.44996          |                   |            |  | 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  |        |            | 5.32500   | 174.67561 | 5.32500            | 174.64079          |                   |            |  | 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            | 99.91529           |                   |            |  | 0.00        | 0                  |                     |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| IVC040 On 24/07/2021 Spot Bond |        |            | 11.53000  | 100.82134 | 11.53000           | 100.79067          |                   |            |  | 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 |        |            | 6.84500   | 105.87331 | 6.84500            | 105.85373          |                   |            |  | 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            | 99.92271           |                   |            |  | 0.00        | 41,445,200        | 20,722,60        |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>41,445,200</b> | <b>20,722,60</b> |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>41,445,200</b> | <b>20,722,60</b> |
| IVC103 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92068           |                   |            |  | 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            | 99.92204           |                   |            |  | 0.00        | 0                 |                  |
| <b>Total IVC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For IVC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| IVC109 On 19/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70522          |                   |            |  | 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 |        |            | 6.49500   | 103.86844 | 6.49500            | 103.85014          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total IVC110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For IVC110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.14563          |                   |            |  | 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            | 100.64562          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| IVC135 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96645          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total IVC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For IVC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| IVC136 On 22/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79131          |                   |            |  | 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            | 100.37871          |                   |            |  | 0.00        | 0                 |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26599          |                   |            |  | 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            | 100.31024          |                   |            |  | 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            | 100.80870          |                   |            |  | 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            | 100.88284          |                   |            |  | 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            | 100.01322          |                   |            |  | 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            | 100.53325          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49680          |                   |            |  | 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            | 100.18077          |                   |            |  | 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>         |            |
| 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            | 100.85927          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97431           |                   |            |  | 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            | 100.10877          |                   |            |  | 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            | 100.10965          |                   |            |  | 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            | 0.00000            |                   |            |  | 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>         |            |
| IVC173 On 17/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10095          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28373          |                   |            |  | 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            | 99.93422           |                   |            |  | 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            | 101.16932          |                   |            |  | 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            | 0.00000            |                   |            |  | 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            | 0.00000            |                   |            |  | 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            | 100.56555          |                   |            |  | 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            | 100.59820          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC182 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 IVC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC183 On 22/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01719          |                   |            |  | 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            | 99.89575           |                   |            |  | 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            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC186 On 21/12/2022 Spot Bond |        |            | 7.40000   | 101.89420 | 7.40000            | 101.87386          |                   |            |  | 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            | 100.34008          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.37014          |                   |            |  | 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>         |            |
| IVC189 On 17/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54939          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC190 On 15/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.13277          |                   |            |  | 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>         |            |
| IVZ035 On 25/03/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.92430           |                   |            |  | 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>         |            |
| IVZ036 On 01/04/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.84872           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ037 On 08/04/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.77326           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ038 On 22/04/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.62266           |                   |            |  | 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 IVZ038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ039 On 29/04/2021 Spot Bond |        |            | 4.05000   | 4.05000   | 4.05000            | 99.53613           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ040 On 06/05/2021 Spot Bond |        |            | 4.05000   | 4.05000   | 4.05000            | 99.45924           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ041 On 13/05/2021 Spot Bond |        |            | 4.05000   | 4.05000   | 4.05000            | 99.38247           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ042 On 20/05/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.29730           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ043 On 27/05/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.21983           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ044 On 03/06/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.14249           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ045 On 08/06/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.08731           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ046 On 10/06/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.06526           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ047 On 17/06/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 98.98815           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ048 On 24/06/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 98.91116           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01819          |                   |            |  | 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            | 99.98885           |                   |            |  | 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 |        |            | 6.33000   | 106.41859 | 6.33000            | 106.40037          |                   |            |  | 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            | 100.32434          |                   |            |  | 0.00        | 440,460,800        | 110,115,200        |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,460,800</b> | <b>110,115,200</b> |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,460,800</b> | <b>110,115,200</b> |
| KAP013 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.41576           |                   |            |  | 0.00        | 0                  | 50,000,000         |
| <b>Total KAP013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| <b>Total For KAP013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92696          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total KAP014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For KAP014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| KAP015 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 97.37457           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total KAP015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For KAP015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| KAP016 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45929          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total KAP016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For KAP016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| KAP017 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01429          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.87465          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total KAP11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For KAP11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| KW01 On 31/10/2027 Spot Bond   |        |            | 8.72000   | 128.99176 | 8.72000            | 128.96135          |                   |            |  | 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            | 98.15109           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For LBK15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK18 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 94.37755           |                   |            |  | 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 |        |            | 7.31000   | 106.25541 | 7.31000            | 106.23445          |                   |            |  | 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            | 94.80749           |                   |            |  | 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 |        |            | 9.33000   | 107.52464 | 9.33000            | 107.49770          |                   |            |  | 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            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK27 On 23/03/2023 Spot Bond |        |            |           |           | 0.00000            | 94.74395           |                   |            |  | 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 |        |            | 12.48500  | 94.85940  | 12.48500           | 94.82766           |                   |            |  | 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 |        |            | 10.38000  | 101.57239 | 10.38000           | 101.54415          |                   |            |  | 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            | 96.42064           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK31 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 92.28941           |                   |            |  | 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            | 100.68022          |                   |            |  | 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            | 99.78008           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| <b>Total LBK33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For LBK33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| LBK35 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 94.41800           |                   |            |  | 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            | 93.98510           |                   |            |  | 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            | 85.61390           |                   |            |  | 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            | 101.08230          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total LGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For LGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| LGL06 On 04/10/2022 Spot Bond |        |            | 6.84000   | 104.52065 | 6.84000            | 109.59098          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| LGL07 On 04/10/2022 Spot Bond |        |            |           |           | 0.00000            | 102.42630          |                   |            |  | 0.00        | 42,651,600        | 21,325,800         |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>42,651,600</b> | <b>21,325,800</b>  |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>42,651,600</b> | <b>21,325,800</b>  |
| LGL08 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34974          |                   |            |  | 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            | 102.59126          |                   |            |  | 0.00        | 46,000,000        | 523,000,000        |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>46,000,000</b> | <b>523,000,000</b> |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>46,000,000</b> | <b>523,000,000</b> |
| LGL10 On 08/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.44937          |                   |            |  | 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            | 100.24899          |                   |            |  | 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>          |                    |
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96997          |                   |            |  | 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>          |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| LHL30 On 19/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72193          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LHL30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LHL30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LOM02 On 30/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06724          |                   |            |  | 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            | 100.55993          |                   |            |  | 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            | 100.57463          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LOM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LOM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LRFA3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.95195           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LRFA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LRFA3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LRFB3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44069          |                   |            |  | 0.00        | 0                | 150,000,00        |
| <b>Total LRFB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b> |
| <b>Total For LRFB3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b> |
| LRFC3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45291          |                   |            |  | 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>         |                   |
| MBF05 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.48549          |                   |            |  | 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            | 100.69070          |                   |            |  | 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            | 100.47351          |                   |            |  | 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            | 100.40825          |                   |            |  | 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            | 100.23365          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MBF066 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 MBF066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| MBF06 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41382          |                   |            |  | 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            | 100.44715          |                   |            |  | 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            | 101.55170          |                   |            |  | 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>           |                     |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39714          |                   |            |  | 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            | 100.92530          |                   |            |  | 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            | 100.80470          |                   |            |  | 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            | 100.74859          |                   |            |  | 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            | 100.16644          |                   |            |  | 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            | 100.14846          |                   |            |  | 0.00        | 151,985,200        | 37,996,30           |
| <b>Total MBP045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>151,985,200</b> | <b>37,996,30</b>    |
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>151,985,200</b> | <b>37,996,30</b>    |
| MBP04 On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64760          |                   |            |  | 0.00        | 0                  | 5,000,000,00        |
| <b>Total MBP046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>5,000,000,00</b> |
| <b>Total For MBP046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>5,000,000,00</b> |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34531          |                   |            |  | 0.00        | 193,746,800        | 48,436,70           |
| <b>Total MBP047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>193,746,800</b> | <b>48,436,70</b>    |
| <b>Total For MBP047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>193,746,800</b> | <b>48,436,70</b>    |
| MBP04 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93970           |                   |            |  | 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 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            | 99.93835           |                   |                             |  | 0.00               | 1,257,889,600        | 314,472,40        |
| <b>Total MBP049 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>1,257,889,600</b> | <b>314,472,40</b> |
| <b>Total For MBP049</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>1,257,889,600</b> | <b>314,472,40</b> |
| MBP05 On 23/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77414          |                   |                             |  | 0.00               | 0                    | 50,000,00         |
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             | <b>50,000,00</b>  |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             | <b>50,000,00</b>  |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.26524          |                   |                             |  | 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 12/08/2025 Spot Bond |        |            | 7.66000   | 7.66000   | 7.66000            | 114.58556          |                   |                             |  | 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 |        |            | 6.13000   | 107.41336 | 6.13000            | 107.39545          |                   | 768,689,740,000.00          |  | 125,398,000        | 1,081,349,50         |                   |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>768,689,740,000.00</b>   |  | <b>125,398,000</b> | <b>1,081,349,50</b>  |                   |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   | <b>768,689,740,000.00</b>   |  | <b>125,398,000</b> | <b>1,081,349,50</b>  |                   |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.57295          |                   |                             |  | 0.00               | 0                    | 50,000,00         |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             | <b>50,000,00</b>  |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             | <b>50,000,00</b>  |
| MMIG0 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.56399           |                   |                             |  | 0.00               | 240,000,000          | 120,000,00        |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>240,000,000</b>   | <b>120,000,00</b> |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>240,000,000</b>   | <b>120,000,00</b> |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.97269           |                   |                             |  | 0.00               | 40,000,000           | 20,000,00         |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>40,000,000</b>    | <b>20,000,00</b>  |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>40,000,000</b>    | <b>20,000,00</b>  |
| MML02 On 10/12/2026 Spot Bond |        |            | 8.28000   | 107.18047 | 8.28000            | 107.15657          |                   | 1,742,112,000,000.00        |  | 210,400,000        | 52,600,00            |                   |
| <b>Total MML02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,742,112,000,000.00</b> |  | <b>210,400,000</b> | <b>52,600,00</b>     |                   |
| <b>Total For MML02</b>        |        |            |           |           |                    |                    |                   | <b>1,742,112,000,000.00</b> |  | <b>210,400,000</b> | <b>52,600,00</b>     |                   |
| MML03 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.55402          |                   |                             |  | 0.00               | 0                    |                   |
| <b>Total MML03 SPOT</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                   |
| <b>Total For MML03</b>        |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                   |
| MML04 On 15/03/2028 Spot Bond |        |            | 8.53000   | 97.37850  | 8.53000            | 97.35932           |                   |                             |  | 0.00               | 0                    |                   |
| <b>Total MML04 SPOT</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>             |                   |
| <b>Total For MML04</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       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09170          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96373          |                   |            |  | 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            | 100.14870          |                   |            |  | 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            | 100.21068          |                   |            |  | 0.00        | 118,926,000        | 29,731,50        |
| <b>Total MTN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>118,926,000</b> | <b>29,731,50</b> |
| <b>Total For MTN11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>118,926,000</b> | <b>29,731,50</b> |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72820          |                   |            |  | 0.00        | 220,245,600        | 55,061,40        |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,245,600</b> | <b>55,061,40</b> |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,245,600</b> | <b>55,061,40</b> |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 98.37759           |                   |            |  | 0.00        | 385,371,600        | 96,342,90        |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>385,371,600</b> | <b>96,342,90</b> |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>385,371,600</b> | <b>96,342,90</b> |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59952          |                   |            |  | 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            | 100.62233          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total MTN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For MTN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| MTN16 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.07095          |                   |            |  | 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            | 99.22393           |                   |            |  | 0.00        | 0                  |                  |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 98.86116           |                   |            |  | 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            | 100.23246          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total MTN19 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 MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01984          |                   |            |  | 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            | 101.28426          |                   |            |  | 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            | 100.90891          |                   |            |  | 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 |        |            | 8.23000   | 101.39619 | 8.23000            | 101.37361          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total MTN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For MTN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.98238          |                   |            |  | 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            | 100.64107          |                   |            |  | 0.00        | 2,000,000,000        | 1,000,000,000        |
| <b>Total MTNC22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For MTNC22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</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 22/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.45954          |                   |            |  | 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            | 100.45954          |                   |            |  | 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            | 100.49211          |                   |            |  | 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>             |                      |
| MWAR On 22/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.49204          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total MWAR06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For MWAR06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| N6C26 On 21/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.81814          |                   |            |  | 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 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            | 100.60446          |                   |            |  | 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            | 100.01500          |                   |            |  | 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            | 100.01975          |                   |            |  | 0.00        | 0                |                     |
| <b>Total N6F26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For N6F26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| N6G26 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 103.50860          |                   |            |  | 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            | 100.01280          |                   |            |  | 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            | 100.01679          |                   |            |  | 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            | 100.02022          |                   |            |  | 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            | 100.02337          |                   |            |  | 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 |        |            | 6.35000   | 105.81249 | 6.35000            | 105.79422          |                   |            |  | 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 |        |            | 6.93000   | 108.12604 | 6.93000            | 108.10569          |                   |            |  | 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 |        |            | 9.16000   | 107.10169 | 9.16000            | 107.07519          |                   |            |  | 0.00        | 0                | 5,000,000.00        |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000.00</b> |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000.00</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84389          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88089          |                   |            |  | 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            | 100.75593          |                   |            |  | 0.00        | 220,251,600        | 55,062,90           |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,251,600</b> | <b>55,062,90</b>    |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,251,600</b> | <b>55,062,90</b>    |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99013          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78279          |                   |            |  | 0.00        | 246,688,000        | 61,672,00           |
| <b>Total NBG05G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>246,688,000</b> | <b>61,672,00</b>    |
| <b>Total For NBG05G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>246,688,000</b> | <b>61,672,00</b>    |
| NBK12 On 19/03/2021 Spot Bond |        |            | 6.20000   | 99.89819  | 6.20000            | 99.91514           |                   |            |  | 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   | 99.84605  | 9.38000            | 99.87167           |                   |            |  | 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 |        |            | 6.49500   | 108.80422 | 6.49500            | 108.78532          |                   |            |  | 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 |        |            | 5.38000   | 103.24494 | 5.38000            | 103.22993          |                   |            |  | 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 |        |            | 5.79500   | 103.55376 | 5.79500            | 103.53742          |                   |            |  | 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 |        |            | 6.53000   | 110.90463 | 6.53000            | 110.88495          |                   |            |  | 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 |        |            | 7.05000   | 116.39688 | 7.05000            | 116.37473          |                   |            |  | 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> |

| 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 NBK17A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>1,220,000,00</b> |
| NBK19 On 01/06/2022 Spot Bond |        |            | 6.32500   | 106.73523 | 6.32500            | 106.71697          |                   |            | 710,368,340,000.00        | 112,311,200        | 28,077,80           |
| <b>Total NBK19A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>710,368,340,000.00</b> | <b>112,311,200</b> | <b>28,077,80</b>    |
| <b>Total For NBK19A</b>       |        |            |           |           |                    |                    |                   |            | <b>710,368,340,000.00</b> | <b>112,311,200</b> | <b>28,077,80</b>    |
| NBK20 On 01/06/2026 Spot Bond |        |            | 7.04000   | 117.44379 | 7.04000            | 117.42146          |                   |            | 197,120,000,000.00        | 28,000,000         | 7,000,00            |
| <b>Total NBK20A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>197,120,000,000.00</b> | <b>28,000,000</b>  | <b>7,000,00</b>     |
| <b>Total For NBK20A</b>       |        |            |           |           |                    |                    |                   |            | <b>197,120,000,000.00</b> | <b>28,000,000</b>  | <b>7,000,00</b>     |
| NBK20 On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.06788          |                   |            | 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 |        |            | 8.08000   | 114.26452 | 8.08000            | 114.23951          |                   |            | 0.00                      | 0                  |                     |
| <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 |        |            | 5.42000   | 110.74487 | 5.42000            | 110.72851          |                   |            | 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 |        |            | 6.76500   | 119.12441 | 6.76500            | 119.10252          |                   |            | 81,180,000,000.00         | 12,000,000         | 3,000,00            |
| <b>Total NBK23A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>81,180,000,000.00</b>  | <b>12,000,000</b>  | <b>3,000,00</b>     |
| <b>Total For NBK23A</b>       |        |            |           |           |                    |                    |                   |            | <b>81,180,000,000.00</b>  | <b>12,000,000</b>  | <b>3,000,00</b>     |
| NBK24 On 19/11/2027 Spot Bond |        |            | 7.80500   | 119.78839 | 7.80500            | 119.76305          |                   |            | 0.00                      | 0                  | 1,000,000,00        |
| <b>Total NBK24A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>1,000,000,00</b> |
| <b>Total For NBK24A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>1,000,000,00</b> |
| NBK24 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59075          |                   |            | 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 |        |            | 5.90500   | 5.90500   | 5.90500            | 109.46161          |                   |            | 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>           |                     |
| NBK25 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 103.66554          |                   |            | 0.00                      | 662,968,000        | 165,742,00          |
| <b>Total NBK25B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>662,968,000</b> | <b>165,742,00</b>   |
| <b>Total For NBK25B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>662,968,000</b> | <b>165,742,00</b>   |
| NBK26 On 10/05/2023 Spot Bond |        |            | 100.00000 | 30.36731  | 100.00000          | 30.29936           |                   |            | 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>           |                     |
| NBK26 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.85972          |                   |            | 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 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 |        |            | 7.99000   | 117.22059 | 7.99000            | 117.19522          |                   |            |                             | 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 |        |            | 5.82500   | 110.49726 | 5.82500            | 110.47973          |                   |            | 1,699,702,380,000.00        | 291,794,400        | 78,853,200        |            |
| <b>Total NBK28A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>1,699,702,380,000.00</b> | <b>291,794,400</b> | <b>78,853,200</b> |            |
| <b>Total For NBK28A</b>       |        |            |           |           |                    |                    |                   |            | <b>1,699,702,380,000.00</b> | <b>291,794,400</b> | <b>78,853,200</b> |            |
| NBK29 On 31/07/2026 Spot Bond |        |            | 7.15000   | 116.20508 | 7.15000            | 116.18253          |                   |            | 0.00                        | 0                  | 0                 |            |
| <b>Total NBK29A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| <b>Total For NBK29A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| NBK30 On 20/02/2024 Spot Bond |        |            | 6.28000   | 109.56684 | 6.28000            | 109.54811          |                   |            | 200,960,000,000.00          | 32,000,000         | 8,000,000         |            |
| <b>Total NBK30A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>200,960,000,000.00</b>   | <b>32,000,000</b>  | <b>8,000,000</b>  |            |
| <b>Total For NBK30A</b>       |        |            |           |           |                    |                    |                   |            | <b>200,960,000,000.00</b>   | <b>32,000,000</b>  | <b>8,000,000</b>  |            |
| NBK31 On 09/11/2023 Spot Bond |        |            | 5.95500   | 111.80299 | 5.95500            | 111.78487          |                   |            | 0.00                        | 0                  | 0                 |            |
| <b>Total NBK31A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| <b>Total For NBK31A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| NBK31 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.13209          |                   |            | 0.00                        | 0                  | 0                 |            |
| <b>Total NBK31B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| <b>Total For NBK31B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| NBK34 On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69781          |                   |            | 0.00                        | 0                  | 0                 |            |
| <b>Total NBK34B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| <b>Total For NBK34B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| NBK35 On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.31607          |                   |            | 0.00                        | 98,456,800         | 24,614,200        |            |
| <b>Total NBK35B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>98,456,800</b>  | <b>24,614,200</b> |            |
| <b>Total For NBK35B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>98,456,800</b>  | <b>24,614,200</b> |            |
| NBK36 On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 102.17940          |                   |            | 0.00                        | 0                  | 0                 |            |
| <b>Total NBK36B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| <b>Total For NBK36B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| NBK38 On 02/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12810          |                   |            | 0.00                        | 0                  | 0                 |            |
| <b>Total NBK38B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| <b>Total For NBK38B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| NBK4 On 28/10/2024 Spot Bond  |        |            | 9.95500   | 9.95500   | 9.95500            | 71.07862           |                   |            | 0.00                        | 0                  | 0                 |            |
| <b>Total NBK4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |
| <b>Total For NBK4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| NBK40I On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 104.00439          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82366          |                   |            |  | 0.00        | 1,610,130,400        | 1,027,532,60        |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,610,130,400</b> | <b>1,027,532,60</b> |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,610,130,400</b> | <b>1,027,532,60</b> |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.13445          |                   |            |  | 0.00        | 110,129,600          | 27,532,40           |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,129,600</b>   | <b>27,532,40</b>    |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,129,600</b>   | <b>27,532,40</b>    |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.46748          |                   |            |  | 0.00        | 222,899,200          | 55,724,80           |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>222,899,200</b>   | <b>55,724,80</b>    |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>222,899,200</b>   | <b>55,724,80</b>    |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.56195          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 102.98219          |                   |            |  | 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            | 100.64388          |                   |            |  | 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            | 101.03374          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.65178          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| NBK51I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81061          |                   |            |  | 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            | 100.95029          |                   |            |  | 0.00        | 220,258,000          | 55,064,50           |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,258,000</b>   | <b>55,064,50</b>    |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,258,000</b>   | <b>55,064,50</b>    |
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17199          |                   |            |  | 0.00        | 220,247,200          | 55,061,80           |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,247,200</b>   | <b>55,061,80</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 NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,247,200</b> | <b>55,061,80</b>  |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 100.44188          |                   |            |  | 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>           |                   |
| NBK5 On 01/08/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.83058          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBKB55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBKB55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBK5 On 01/08/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.69351          |                   |            |  | 0.00        | 330,383,600        | 82,595,90         |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,383,600</b> | <b>82,595,90</b>  |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,383,600</b> | <b>82,595,90</b>  |
| NBK5 On 01/08/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.79832          |                   |            |  | 0.00        | 440,506,400        | 110,126,60        |
| <b>Total NBKB57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,506,400</b> | <b>110,126,60</b> |
| <b>Total For NBKB57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,506,400</b> | <b>110,126,60</b> |
| NBK5 On 01/08/2029 Spot Bond   |        |            |           |           | 0.00000            | 100.10652          |                   |            |  | 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>           |                   |
| NBK5 On 24/02/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.70629          |                   |            |  | 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>           |                   |
| NBK6 On 24/02/2025 Spot Bond   |        |            |           |           | 0.00000            | 100.83087          |                   |            |  | 0.00        | 110,129,200        | 27,532,30         |
| <b>Total NBKB60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,129,200</b> | <b>27,532,30</b>  |
| <b>Total For NBKB60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,129,200</b> | <b>27,532,30</b>  |
| NBK6 On 24/02/2027 Spot Bond   |        |            |           |           | 0.00000            | 99.38693           |                   |            |  | 0.00        | 330,367,600        | 82,591,90         |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,367,600</b> | <b>82,591,90</b>  |
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>330,367,600</b> | <b>82,591,90</b>  |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.01468          |                   |            |  | 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  |        |            | 9.12500   | 104.07680 | 9.12500            | 104.05156          |                   |            |  | 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>           |                   |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                     | Contracts Traded   | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|--------------------|---------------------|
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01454          |                   |            |  | 0.00                      | 228,688,800        | 57,172,20           |
| <b>Total NCLN84 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>228,688,800</b> | <b>57,172,20</b>    |
| <b>Total For NCLN84</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>228,688,800</b> | <b>57,172,20</b>    |
| NCLN8 On 20/03/2024 Spot Bond |        |            | 9.16000   | 103.54708 | 9.16000            | 103.52188          |                   |            |  | 806,556,320,000.00        | 88,052,000         | 22,013,00           |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>806,556,320,000.00</b> | <b>88,052,000</b>  | <b>22,013,00</b>    |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>806,556,320,000.00</b> | <b>88,052,000</b>  | <b>22,013,00</b>    |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01468          |                   |            |  | 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            | 100.01478          |                   |            |  | 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            | 100.01505          |                   |            |  | 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            | 101.75957          |                   |            |  | 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            | 103.17216          |                   |            |  | 0.00                      | 0                  |                     |
| <b>Total NEDT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           |                     |
| <b>Total For NEDT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           |                     |
| NET53 On 17/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.92356          |                   |            |  | 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            | 101.20801          |                   |            |  | 0.00                      | 0                  | 1,000,000,00        |
| <b>Total NGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           | <b>1,000,000,00</b> |
| <b>Total For NGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           | <b>1,000,000,00</b> |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.46180          |                   |            |  | 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            | 102.35494          |                   |            |  | 0.00                      | 0                  | 50,000,00           |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           | <b>50,000,00</b>    |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           | <b>50,000,00</b>    |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69576          |                   |            |  | 0.00                      | 0                  |                     |
| <b>Total NGL03 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 NGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74396          |                   |            |  | 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            | 101.64697          |                   |            |  | 0.00        | 0                    | 50,000,00         |
| <b>Total NGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,00</b>  |
| <b>Total For NGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,00</b>  |
| NGL06 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50631          |                   |            |  | 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            | 100.91978          |                   |            |  | 0.00        | 2,856,275,200        | 714,068,80        |
| <b>Total NGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,856,275,200</b> | <b>714,068,80</b> |
| <b>Total For NGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,856,275,200</b> | <b>714,068,80</b> |
| NGL08 On 02/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.16274          |                   |            |  | 0.00        | 1,754,097,200        | 438,524,30        |
| <b>Total NGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,754,097,200</b> | <b>438,524,30</b> |
| <b>Total For NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,754,097,200</b> | <b>438,524,30</b> |
| NGLT1 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 105.76906          |                   |            |  | 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            | 104.18783          |                   |            |  | 0.00        | 204,800,000          | 51,200,00         |
| <b>Total NGLT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>204,800,000</b>   | <b>51,200,00</b>  |
| <b>Total For NGLT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>204,800,000</b>   | <b>51,200,00</b>  |
| NGT10 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.68529          |                   |            |  | 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            | 104.27315          |                   |            |  | 0.00        | 168,000,000          | 42,000,00         |
| <b>Total NGT104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>168,000,000</b>   | <b>42,000,00</b>  |
| <b>Total For NGT104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>168,000,000</b>   | <b>42,000,00</b>  |
| NGT10 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.34003          |                   |            |  | 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            | 104.35223          |                   |            |  | 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            | 102.45487          |                   |            |  | 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 NGT107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT107 On 08/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.91853          |                   |            |  | 0.00        | 0                | 2,500,000.00        |
| <b>Total NGT108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| <b>Total For NGT108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| NHM00 On 12/05/2021 Spot Bond  |        |            | 13.50000  | 104.88788 | 13.50000           | 104.84978          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM00 On 16/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.18739          |                   |            |  | 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            | 101.32276          |                   |            |  | 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            | 101.16092          |                   |            |  | 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            | 100.56993          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.05402          |                   |            |  | 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            | 100.63948          |                   |            |  | 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            | 100.17116          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01 On 11/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.89132          |                   |            |  | 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 25/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.52270          |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| NHM01 On 25/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.53954          |                   |            |  | 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            | 100.54879          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NHM020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NHM020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NI202 On 07/12/2033 Spot Bond  |        |            | 5.15000   | 5.15000   | 5.15000            | 205.68714          |                   |            |  | 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  |        |            | 4.03500   | 4.03500   | 4.03500            | 189.35360          |                   |            |  | 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   |        |            | 3.10500   | 3.10500   | 3.10500            | 145.44832          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NI25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NI25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NI29 On 31/03/2029 Spot Bond   |        |            | 3.83000   | 3.83000   | 3.83000            | 104.57805          |                   |            |  | 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   |        |            | 5.03500   | 5.03500   | 5.03500            | 104.11010          |                   |            |  | 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 |        |            | 3.21000   | 3.21000   | 3.21000            | 144.89059          |                   |            |  | 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   | 195.35574 | 3.45000            | 195.32665          |                   |            |  | 0.00        | 0                | 81,000,00        |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>81,000,00</b> |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>81,000,00</b> |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.60000   | 3.60000   | 3.60000            | 142.84064          |                   |            |  | 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 |        |            | 3.68000   | 3.68000   | 3.68000            | 196.34161          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NILB14 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 NILB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| NILB15 On 31/03/2028 Spot Bond |        |            | 3.82500   | 194.60607 | 3.82500            | 194.57511          |                   |            | 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 |        |            | 5.15000   | 102.58590 | 5.15000            | 102.56586          |                   |            | 0.00        | 0                |                     |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| NN011 On 23/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.01200          |                   |            | 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            | 101.40020          |                   |            | 0.00        | 0                |                     |
| <b>Total NN014 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN014</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| NN016 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.52290          |                   |            | 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            | 98.19486           |                   |            | 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            | 130.95250          |                   |            | 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            | 101.04600          |                   |            | 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            | 101.20550          |                   |            | 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            | 101.21961          |                   |            | 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            | 100.44522          |                   |            | 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            | 99.95544           |                   |            | 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 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            | 100.73420          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN037 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 121.97310          |                   |            |  | 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            | 98.96601           |                   |            |  | 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            | 100.46763          |                   |            |  | 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            | 99.60998           |                   |            |  | 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            | 138.73140          |                   |            |  | 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            | 100.67717          |                   |            |  | 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            | 138.52920          |                   |            |  | 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            | 136.76730          |                   |            |  | 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            | 100.17922          |                   |            |  | 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            | 126.19690          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN054 On 04/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 98.47900           |                   |            |  | 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            | 95.92115           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN056 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN056</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN057 On 26/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 94.52099           |                   |            |  | 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            | 97.23611           |                   |            |  | 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            | 100.18901          |                   |            |  | 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>         |            |
| NN075 On 18/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.27034          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN075 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN075</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 95.83649           |                   |            |  | 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            | 108.96000          |                   |            |  | 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            | 107.28000          |                   |            |  | 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            | 110.80000          |                   |            |  | 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            | 109.49000          |                   |            |  | 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            | 107.85460          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF017 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 NNF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF017 On 20/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70580          |                   |            |  | 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>         |            |
| NNF018 On 20/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70550          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF019 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 107.76200          |                   |            |  | 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>         |            |
| NNF020 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.67620          |                   |            |  | 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>         |            |
| NNF020 On 18/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45744          |                   |            |  | 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>         |            |
| NNF021 On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17789          |                   |            |  | 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>         |            |
| NNF022 On 14/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87837          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF023 On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56384          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF024 On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 88.97396           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF025 On 19/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44010          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF026 On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF027 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 107.76200          |                   |            |  | 0.00        | 0                |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 126.10110          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06 On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.71560          |                   |            |  | 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            | 100.31224          |                   |            |  | 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            | 84.85688           |                   |            |  | 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            | 100.45469          |                   |            |  | 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            | 100.45557          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42693          |                   |            |  | 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            | 100.33657          |                   |            |  | 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            | 111.17922          |                   |            |  | 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            | 100.48817          |                   |            |  | 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            | 100.46772          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value              | Contracts Traded   | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|------------|
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.37303          |                   |            |                             | 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            | 113.27493          |                   |            |                             | 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            | 100.38516          |                   |            |                             | 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 |        |            | 7.00000   | 112.70549 | 7.00000            | 112.68408          |                   |            | 4,568,751,600,000.00        | 652,678,800        | 163,169,700        |            |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>4,568,751,600,000.00</b> | <b>652,678,800</b> | <b>163,169,700</b> |            |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            | <b>4,568,751,600,000.00</b> | <b>652,678,800</b> | <b>163,169,700</b> |            |
| NRA02 On 31/05/2023 Spot Bond |        |            | 2.87000   | 196.71748 | 2.87000            | 196.69126          |                   |            | 0.00                        | 0                  | 123,000,000        |            |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>123,000,000</b> |            |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>123,000,000</b> |            |
| NRA02 On 30/11/2028 Spot Bond |        |            | 9.40000   | 119.18821 | 9.40000            | 119.15814          |                   |            | 0.00                        | 0                  |                    |            |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 15.99975  | 100.00000          | 15.96415           |                   |            | 0.00                        | 0                  |                    |            |
| <b>Total NRA028/R186 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For NRA028/R186</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38722          |                   |            | 0.00                        | 0                  |                    |            |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57944          |                   |            | 0.00                        | 0                  |                    |            |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| NTC24 On 29/03/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93831           |                   |            | 0.00                        | 0                  |                    |            |
| <b>Total NTC24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For NTC24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| NTC25 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50937          |                   |            | 0.00                        | 0                  |                    |            |
| <b>Total NTC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For NTC25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.85419           |                   |            | 0.00                        | 0                  |                    |            |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded   | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|--------------------|-----------------------|
| <b>Total For NTC26</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           |                       |
| NTC27 On 12/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16266          |                   |            |                           | 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            | 100.16487          |                   |            |                           | 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            | 100.20686          |                   |            |                           | 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            | 100.20911          |                   |            |                           | 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            | 100.58024          |                   |            |                           | 0.00        | 0                  | 19,000,000.00         |
| <b>Total NTC32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           | <b>19,000,000.00</b>  |
| <b>Total For NTC32</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           | <b>19,000,000.00</b>  |
| NTCG0 On 19/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                           | 0.00        | 0                  | 100,630,000.00        |
| <b>Total NTCG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           | <b>100,630,000.00</b> |
| <b>Total For NTCG01</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           | <b>100,630,000.00</b> |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09850          |                   |            |                           | 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 |        |            | 6.17000   | 104.06862 | 6.17000            | 104.05144          |                   |            | 752,283,420,000.00        |             | 121,926,000        | 30,481,500            |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>752,283,420,000.00</b> |             | <b>121,926,000</b> | <b>30,481,500</b>     |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            | <b>752,283,420,000.00</b> |             | <b>121,926,000</b> | <b>30,481,500</b>     |
| OML07 On 19/03/2025 Spot Bond |        |            | 7.34000   | 112.46910 | 7.34000            | 112.44707          |                   |            | 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 |        |            | 6.36000   | 106.59810 | 6.36000            | 106.57997          |                   |            | 998,303,760,000.00        |             | 156,966,000        | 51,741,500            |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>998,303,760,000.00</b> |             | <b>156,966,000</b> | <b>51,741,500</b>     |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            | <b>998,303,760,000.00</b> |             | <b>156,966,000</b> | <b>51,741,500</b>     |
| OML10 On 14/09/2025 Spot Bond |        |            | 7.66500   | 114.06092 | 7.66500            | 114.03762          |                   |            | 587,951,490,000.00        |             | 76,706,000         | 940,682,400           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                     | Contracts Traded     | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|----------------------|--------------------|
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>587,951,490,000.00</b> | <b>76,706,000</b>    | <b>940,682,400</b> |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>587,951,490,000.00</b> | <b>76,706,000</b>    | <b>940,682,400</b> |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 98.82935           |                   |            |  | 0.00                      | 1,343,864,000        | 408,466,000        |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>1,343,864,000</b> | <b>408,466,000</b> |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>1,343,864,000</b> | <b>408,466,000</b> |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.92616          |                   |            |  | 0.00                      | 903,007,200          | 225,751,800        |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>903,007,200</b>   | <b>225,751,800</b> |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>903,007,200</b>   | <b>225,751,800</b> |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20852          |                   |            |  | 0.00                      | 0                    | 0                  |
| <b>Total PEP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| <b>Total For PEP01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| PEP02 On 10/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20496          |                   |            |  | 0.00                      | 0                    | 0                  |
| <b>Total PEP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| <b>Total For PEP02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39371          |                   |            |  | 0.00                      | 0                    | 0                  |
| <b>Total PMM51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| <b>Total For PMM51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| PMM53 On 08/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08421          |                   |            |  | 0.00                      | 80,000,000           | 140,000,000        |
| <b>Total PMM53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>80,000,000</b>    | <b>140,000,000</b> |
| <b>Total For PMM53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>80,000,000</b>    | <b>140,000,000</b> |
| PMM54 On 07/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.64014          |                   |            |  | 0.00                      | 0                    | 0                  |
| <b>Total PMM54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| <b>Total For PMM54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| PMM55 On 28/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37959          |                   |            |  | 0.00                      | 0                    | 0                  |
| <b>Total PMM55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| <b>Total For PMM55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45288          |                   |            |  | 0.00                      | 0                    | 0                  |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50987          |                   |            |  | 0.00                      | 0                    | 0                  |
| <b>Total PRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| <b>Total For PRE2B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| PRE2C On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51801          |                   |            |  | 0.00                      | 0                    | 0                  |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                         | Contracts Traded       | Opt Intert             |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|
| PRE2D On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52615          |                   |            | 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  |        |            | 7.34500   | 117.25429 | 7.38000            | 117.05506          |                   |            | 819,898,385,356,500.00        | 1,200,803,047,700      | 1,045,387,765,900      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,898,385,356,500.00</b>  | <b>200,803,047,700</b> | <b>145,387,765,900</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>19,898,385,356,500.00</b>  | <b>200,803,047,700</b> | <b>145,387,765,900</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.63000   | 318.46067 | 1.67000            | 318.11025          |                   |            | 10,493,734,946,000.00         | 6,437,874,200          | 139,228,387,100        |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,493,734,946,000.00</b>  | <b>6,437,874,200</b>   | <b>139,228,387,100</b> |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>10,493,734,946,000.00</b>  | <b>6,437,874,200</b>   | <b>139,228,387,100</b> |
| R202 On 07/12/2033 Spot Bond  |        |            | 4.15000   | 227.07040 | 4.15000            | 227.03230          |                   |            | 979,289,480,520,000.00        | 235,973,368,800        | 251,848,634,400        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>9,289,480,520,000.00</b>   | <b>235,973,368,800</b> | <b>251,848,634,400</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>9,289,480,520,000.00</b>   | <b>235,973,368,800</b> | <b>251,848,634,400</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 5.40000   | 104.77770 | 5.33000            | 104.89318          |                   |            | 125,167,530,200,000.00        | 763,919,913,000        | 515,204,864,500        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>125,167,530,200,000.00</b> | <b>763,919,913,000</b> | <b>515,204,864,500</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>125,167,530,200,000.00</b> | <b>763,919,913,000</b> | <b>515,204,864,500</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.41500   | 92.77865  | 9.41500            | 92.75508           |                   |            | 550,137,502,147,500.00        | 908,139,936,500        | 2,388,150,697,100      |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>50,137,502,147,500.00</b>  | <b>908,139,936,500</b> | <b>388,150,697,100</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>50,137,502,147,500.00</b>  | <b>908,139,936,500</b> | <b>388,150,697,100</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 10.24500  | 86.87212  | 10.24500           | 86.84828           |                   |            | 706,642,819,964,000.00        | 459,408,767,200        | 821,256,299,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,642,819,964,000.00</b>  | <b>459,408,767,200</b> | <b>321,256,299,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>16,642,819,964,000.00</b>  | <b>459,408,767,200</b> | <b>321,256,299,000</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 11.01000  | 85.55399  | 11.01000           | 85.52907           |                   |            | 854,850,517,449,000.00        | 1,167,561,354,900      | 1,591,641,592,800      |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>4,850,517,449,000.00</b>   | <b>167,561,354,900</b> | <b>591,641,592,800</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>4,850,517,449,000.00</b>   | <b>167,561,354,900</b> | <b>591,641,592,800</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 11.28000  | 80.90221  | 11.28000           | 80.87769           |                   |            | 761,921,756,304,000.00        | 333,503,701,800        | 1,612,798,651,000      |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,921,756,304,000.00</b>   | <b>333,503,701,800</b> | <b>612,798,651,000</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>1,921,756,304,000.00</b>   | <b>333,503,701,800</b> | <b>612,798,651,000</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 11.41500  | 82.74458  | 11.41500           | 82.71920           |                   |            | 949,610,247,927,000.00        | 346,001,773,800        | 1,423,682,212,600      |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,610,247,927,000.00</b>  | <b>346,001,773,800</b> | <b>423,682,212,600</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>19,610,247,927,000.00</b>  | <b>346,001,773,800</b> | <b>423,682,212,600</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 11.46500  | 79.42824  | 11.46500           | 79.40378           |                   |            | 996,192,884,647,000.00        | 86,889,915,800         | 927,407,132,100        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,192,884,647,000.00</b>  | <b>86,889,915,800</b>  | <b>927,407,132,100</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>16,192,884,647,000.00</b>  | <b>86,889,915,800</b>  | <b>927,407,132,100</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 11.40000  | 78.50839  | 11.40000           | 78.48474           |                   |            | 781,511,701,800,000.00        | 1,121,185,237,000      | 1,997,318,448,000      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>31,511,701,800,000.00</b>  | <b>121,185,237,000</b> | <b>997,318,448,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Op Intere             |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>31,511,701,800,000.00</b> | <b>121,185,237,000</b> | <b>397,318,448,00</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 3.55000   | 99.94168  | 3.55000            | 99.93197           |                   |            | 045,900,000,000,000.00       | 858,000,000,000        | 446,200,000,00        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,900,000,000,000.00</b> | <b>858,000,000,000</b> | <b>446,200,000,00</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>15,900,000,000,000.00</b> | <b>858,000,000,000</b> | <b>446,200,000,00</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.85000  | 66.17833  | 10.92500           | 65.75158           |                   |            | 945,536,554,080,000.00       | 179,312,124,800        | 799,088,855,70        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,536,554,080,000.00</b> | <b>179,312,124,800</b> | <b>799,088,855,70</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>15,536,554,080,000.00</b> | <b>179,312,124,800</b> | <b>799,088,855,70</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.32500   | 198.07786 | 3.32500            | 198.04903          |                   |            | 1,583,820,525,000.00         | 476,337,000            | 156,312,868,50        |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,583,820,525,000.00</b>  | <b>476,337,000</b>     | <b>156,312,868,50</b> |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>1,583,820,525,000.00</b>  | <b>476,337,000</b>     | <b>156,312,868,50</b> |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.01500   | 170.51510 | 1.05000            | 170.45050          |                   |            | 239,230,331,924,500.00       | 235,694,908,300        | 207,152,633,10        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,230,331,924,500.00</b> | <b>235,694,908,300</b> | <b>207,152,633,10</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>19,230,331,924,500.00</b> | <b>235,694,908,300</b> | <b>207,152,633,10</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.76000   | 83.16244  | 9.84000            | 82.69945           |                   |            | 499,016,888,240,000.00       | 563,423,861,500        | 496,613,873,50        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,016,888,240,000.00</b> | <b>563,423,861,500</b> | <b>496,613,873,50</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>19,016,888,240,000.00</b> | <b>563,423,861,500</b> | <b>496,613,873,50</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 11.34000  | 62.48643  | 11.34000           | 62.46770           |                   |            | 176,288,684,796,000.00       | 15,545,739,400         | 658,404,917,50        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,288,684,796,000.00</b> | <b>15,545,739,400</b>  | <b>658,404,917,50</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>16,288,684,796,000.00</b> | <b>15,545,739,400</b>  | <b>658,404,917,50</b> |
| RDFB0 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27202          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB08 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB08</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB0 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33142          |                   |            | 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            | 99.83270           |                   |            | 0.00                         | 40,000,000             | 20,000,00             |
| <b>Total RDFB11 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>40,000,000</b>      | <b>20,000,00</b>      |
| <b>Total For RDFB11</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>40,000,000</b>      | <b>20,000,00</b>      |
| RDFB1 On 27/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.15028           |                   |            | 0.00                         | 441,194,800            | 110,298,70            |
| <b>Total RDFB12 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>441,194,800</b>     | <b>110,298,70</b>     |
| <b>Total For RDFB12</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>441,194,800</b>     | <b>110,298,70</b>     |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 98.70308           |                   |            | 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            | 100.50309          |                   |            | 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 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            | 99.79018           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 98.32719           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 97.17864           |                   |            |  | 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            | 99.92606           |                   |            |  | 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            | 100.01333          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01397          |                   |            |  | 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            | 99.93123           |                   |            |  | 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            | 97.94796           |                   |            |  | 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            | 97.73343           |                   |            |  | 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            | 100.49973          |                   |            |  | 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            | 100.19528          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| RED12 On 12/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.68849          |                   |            |  | 0.00        | 20,000,000         | 10,000,000           |
| <b>Total RED121 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b>    |
| <b>Total For RED121</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b>    |
| RED14 On 17/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10867          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total RED143 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For RED143</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| RED15 On 31/01/2028 Spot Bond |        |            |           |           | 0.00000            | 100.83133          |                   |            |  | 0.00        | 130,000,000        | 165,000,000          |
| <b>Total RED151 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>130,000,000</b> | <b>165,000,000</b>   |
| <b>Total For RED151</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>130,000,000</b> | <b>165,000,000</b>   |
| RED16 On 07/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39652          |                   |            |  | 0.00        | 0                  | 2,000,000,000        |
| <b>Total RED161 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,000,000,000</b> |
| <b>Total For RED161</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,000,000,000</b> |
| RED40 On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.27216          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total RED402 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For RED402</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| RED50 On 05/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44522          |                   |            |  | 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            | 101.71104          |                   |            |  | 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            | 102.48087          |                   |            |  | 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            | 101.80978          |                   |            |  | 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            | 102.04854          |                   |            |  | 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            | 100.49681          |                   |            |  | 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            | 101.03429          |                   |            |  | 0.00        | 440,490,400        | 110,122,600          |
| <b>Total RES40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,490,400</b> | <b>110,122,600</b>   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Opt Interr        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-------------------|
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>440,490,400</b> | <b>110,122,60</b> |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 98.98717           |                   |                             | 0.00        | 264,712,800        | 66,178,20         |
| <b>Total RES41 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>264,712,800</b> | <b>66,178,20</b>  |
| <b>Total For RES41</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>264,712,800</b> | <b>66,178,20</b>  |
| RES49 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.02947          |                   |                             | 0.00        | 0                  |                   |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| RES50 On 22/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.96733          |                   |                             | 0.00        | 80,000,000         | 40,000,00         |
| <b>Total RES50 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>80,000,000</b>  | <b>40,000,00</b>  |
| <b>Total For RES50</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>80,000,000</b>  | <b>40,000,00</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   |        |            | 5.70500   | 104.54382 | 5.70500            | 104.52754          |                   | 1,919,956,136,000.00        |             | 336,539,200        | 84,134,80         |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,919,956,136,000.00</b> |             | <b>336,539,200</b> | <b>84,134,80</b>  |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   | <b>1,919,956,136,000.00</b> |             | <b>336,539,200</b> | <b>84,134,80</b>  |
| RW23 On 10/12/2023 Spot Bond   |        |            | 6.98000   | 108.87645 | 6.98000            | 108.85593          |                   | 1,099,204,816,000.00        |             | 157,479,200        | 39,369,80         |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,099,204,816,000.00</b> |             | <b>157,479,200</b> | <b>39,369,80</b>  |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   | <b>1,099,204,816,000.00</b> |             | <b>157,479,200</b> | <b>39,369,80</b>  |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.71000  | 95.61081  | 11.71000           | 95.58092           |                   |                             | 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  |        |            | 5.58000   | 110.43890 | 5.58000            | 110.42212          |                   |                             | 0.00        | 0                  |                   |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</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            | 101.35557          |                   |                             | 0.00        | 0                  | 200,000,00        |
| <b>Total SBK25 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>200,000,00</b> |
| <b>Total For SBK25</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>200,000,00</b> |
| SBK26 On 25/04/2021 Spot Bond  |        |            | 6.40000   | 105.55127 | 6.40000            | 105.53286          |                   |                             | 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            | 100.71658          |                   |                             | 0.00        | 330,512,800        | 165,256,40        |

| 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 SBN01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>330,512,800</b>   | <b>165,256,400</b>   |
| <b>Total For SBN01</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>330,512,800</b>   | <b>165,256,400</b>   |
| SBS18 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35572          |                   |            |                             | 0.00        | 1,660,000,000        | 830,000,000          |
| <b>Total SBS18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>1,660,000,000</b> | <b>830,000,000</b>   |
| <b>Total For SBS18</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>1,660,000,000</b> | <b>830,000,000</b>   |
| SBS19 On 23/06/2021 Spot Bond |        |            | 5.12000   | 103.77982 | 5.12000            | 103.76544          |                   |            | 642,084,864,000.00          |             | 125,407,200          | 131,351,800          |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>642,084,864,000.00</b>   |             | <b>125,407,200</b>   | <b>131,351,800</b>   |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |            | <b>642,084,864,000.00</b>   |             | <b>125,407,200</b>   | <b>131,351,800</b>   |
| SBS20 On 15/05/2026 Spot Bond |        |            | 7.06000   | 116.29718 | 7.06000            | 116.27489          |                   |            | 1,409,176,000,000.00        |             | 199,600,000          | 49,900,000           |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,409,176,000,000.00</b> |             | <b>199,600,000</b>   | <b>49,900,000</b>    |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            | <b>1,409,176,000,000.00</b> |             | <b>199,600,000</b>   | <b>49,900,000</b>    |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.70464          |                   |            |                             | 0.00        | 1,321,543,200        | 330,385,800          |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>1,321,543,200</b> | <b>330,385,800</b>   |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>1,321,543,200</b> | <b>330,385,800</b>   |
| SBS27 On 20/02/2024 Spot Bond |        |            | 5.96000   | 111.89982 | 5.96000            | 111.88167          |                   |            | 9,162,918,900,000.00        |             | 1,537,402,500        | 614,961,000          |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,162,918,900,000.00</b> |             | <b>1,537,402,500</b> | <b>614,961,000</b>   |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            | <b>9,162,918,900,000.00</b> |             | <b>1,537,402,500</b> | <b>614,961,000</b>   |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 7.17000   | 107.08602 | 7.17000            | 107.06518          |                   |            |                             | 0.00        | 0                    | 0                    |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS31 On 12/06/2027 Spot Bond |        |            | 7.57500   | 113.54497 | 7.57500            | 113.52178          |                   |            |                             | 0.00        | 0                    | 0                    |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS34 On 19/09/2024 Spot Bond |        |            | 6.25000   | 112.04938 | 6.25000            | 112.03064          |                   |            |                             | 0.00        | 0                    | 0                    |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS38 On 29/01/2025 Spot Bond |        |            | 6.68000   | 109.42571 | 6.68000            | 109.40585          |                   |            |                             | 0.00        | 0                    | 4,000,000,000        |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>4,000,000,000</b> |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>4,000,000,000</b> |
| SBS39 On 29/01/2030 Spot Bond |        |            | 8.96000   | 105.96912 | 8.96000            | 105.94347          |                   |            |                             | 0.00        | 0                    | 0                    |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 4.44000   | 105.66616 | 4.44000            | 105.65335          |                   |            | 2,963,282,640,000.00        |             | 667,406,000          | 166,851,500          |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,963,282,640,000.00</b> |             | <b>667,406,000</b>   | <b>166,851,500</b>   |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            | <b>2,963,282,640,000.00</b> |             | <b>667,406,000</b>   | <b>166,851,500</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          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|----------------------|---------------------|
| SBS41 On 12/11/2022 Spot Bond |        |            | 5.23000   | 110.99554 | 5.23000            | 110.97972          |                   |            |  | 62,760,000,000.00           | 12,000,000           | 3,000,00            |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>62,760,000,000.00</b>    | <b>12,000,000</b>    | <b>3,000,00</b>     |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>62,760,000,000.00</b>    | <b>12,000,000</b>    | <b>3,000,00</b>     |
| SBS42 On 12/11/2025 Spot Bond |        |            | 6.81000   | 118.89232 | 6.81000            | 118.87033          |                   |            |  | 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 |        |            | 7.71500   | 119.84174 | 7.71500            | 119.81669          |                   |            |  | 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>             |                     |
| SBS46 On 15/02/2023 Spot Bond |        |            | 5.37000   | 110.50048 | 5.37000            | 110.48431          |                   |            |  | 0.00                        | 0                    |                     |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                     |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.01812          |                   |            |  | 0.00                        | 1,538,113,200        | 2,584,528,30        |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>1,538,113,200</b> | <b>2,584,528,30</b> |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>1,538,113,200</b> | <b>2,584,528,30</b> |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.40055          |                   |            |  | 0.00                        | 242,404,800          | 60,601,20           |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>242,404,800</b>   | <b>60,601,20</b>    |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>242,404,800</b>   | <b>60,601,20</b>    |
| SBS50 On 31/01/2022 Spot Bond |        |            | 4.67000   | 105.33198 | 4.67000            | 105.31855          |                   |            |  | 0.00                        | 0                    |                     |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                     |
| SBS51 On 31/01/2024 Spot Bond |        |            | 5.88500   | 5.88500   | 5.88500            | 111.48151          |                   |            |  | 0.00                        | 0                    |                     |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                     |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 104.46947          |                   |            |  | 0.00                        | 0                    |                     |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                     |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 104.16175          |                   |            |  | 0.00                        | 1,839,358,000        | 459,839,50          |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>1,839,358,000</b> | <b>459,839,50</b>   |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>1,839,358,000</b> | <b>459,839,50</b>   |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06219          |                   |            |  | 0.00                        | 1,428,216,000        | 357,054,00          |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>1,428,216,000</b> | <b>357,054,00</b>   |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>1,428,216,000</b> | <b>357,054,00</b>   |
| SBS56 On 12/06/2022 Spot Bond |        |            | 4.94500   | 107.19373 | 4.94500            | 107.17935          |                   |            |  | 1,574,675,910,000.00        | 318,438,000          | 79,609,50           |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>1,574,675,910,000.00</b> | <b>318,438,000</b>   | <b>79,609,50</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 SBS56</b>         |        |            |           |           |                    |                    |                   |            | <b>1,574,675,910,000.00</b> | <b>318,438,000</b>   | <b>79,609,50</b>  |
| SBS57 On 12/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.92945          |                   |            | 0.00                        | 991,164,000          | 247,791,00        |
| <b>Total SBS57 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>991,164,000</b>   | <b>247,791,00</b> |
| <b>Total For SBS57</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>991,164,000</b>   | <b>247,791,00</b> |
| SBS58 On 12/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.22132          |                   |            | 0.00                        | 1,321,503,200        | 330,375,80        |
| <b>Total SBS58 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>1,321,503,200</b> | <b>330,375,80</b> |
| <b>Total For SBS58</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>1,321,503,200</b> | <b>330,375,80</b> |
| SBS60 On 18/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.55559          |                   |            | 0.00                        | 0                    |                   |
| <b>Total SBS60 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                   |
| <b>Total For SBS60</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                   |
| SBS62 On 31/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.33642          |                   |            | 0.00                        | 128,309,200          | 32,077,30         |
| <b>Total SBS62 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>128,309,200</b>   | <b>32,077,30</b>  |
| <b>Total For SBS62</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>128,309,200</b>   | <b>32,077,30</b>  |
| SBS63 On 31/01/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.34240          |                   |            | 0.00                        | 663,650,400          | 165,912,60        |
| <b>Total SBS63 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>663,650,400</b>   | <b>165,912,60</b> |
| <b>Total For SBS63</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>663,650,400</b>   | <b>165,912,60</b> |
| SBS64 On 31/01/2029 Spot Bond  |        |            |           |           | 0.00000            | 102.40685          |                   |            | 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            | 101.18535          |                   |            | 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            | 100.40114          |                   |            | 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            | 100.94778          |                   |            | 0.00                        | 1,872,219,200        | 718,054,80        |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>1,872,219,200</b> | <b>718,054,80</b> |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>1,872,219,200</b> | <b>718,054,80</b> |
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.68541          |                   |            | 0.00                        | 1,924,197,200        | 956,049,30        |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>1,924,197,200</b> | <b>956,049,30</b> |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>1,924,197,200</b> | <b>956,049,30</b> |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.32541          |                   |            | 0.00                        | 0                    |                   |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                   |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                   |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.09000   | 314.82297 | 2.09000            | 314.78765          |                   |            | 0.00                        | 0                    | 100,000,00        |

| 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 SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>100,000,00</b> |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>100,000,00</b> |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 5.20000   | 5.20000   | 5.20000            | 204.68524          |                   |            |  | 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            | 102.84318          |                   |            |  | 0.00        | 0                    | 800,000,00        |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>800,000,00</b> |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>800,000,00</b> |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.48268          |                   |            |  | 0.00        | 0                    | 400,000,00        |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>400,000,00</b> |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>400,000,00</b> |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.08239          |                   |            |  | 0.00        | 1,078,400,000        | 569,600,00        |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,078,400,000</b> | <b>569,600,00</b> |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,078,400,000</b> | <b>569,600,00</b> |
| SBT104 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 103.26686          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.71726          |                   |            |  | 0.00        | 1,114,406,400        | 328,601,60        |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,114,406,400</b> | <b>328,601,60</b> |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,114,406,400</b> | <b>328,601,60</b> |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46954          |                   |            |  | 0.00        | 1,968,772,800        | 492,193,20        |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,968,772,800</b> | <b>492,193,20</b> |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,968,772,800</b> | <b>492,193,20</b> |
| SBT203 On 03/12/2023 Spot Bond |        |            | 7.43000   | 110.29226 | 7.43000            | 110.27016          |                   |            |  | 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            | 101.08354          |                   |            |  | 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            | 99.74804           |                   |            |  | 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            | 104.88073          |                   |            |  | 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>             |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.51302          |                   |            |  | 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>         |            |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.80833          |                   |            |  | 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            | 100.34286          |                   |            |  | 0.00        | 0                |            |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.86389          |                   |            |  | 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            | 100.57583          |                   |            |  | 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            | 100.55271          |                   |            |  | 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            | 100.72799          |                   |            |  | 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            | 100.57283          |                   |            |  | 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            | 100.60096          |                   |            |  | 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            | 100.60801          |                   |            |  | 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            | 100.55779          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB5 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 SLRB5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SLRB6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60801          |                   |            |  | 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            | 100.69336          |                   |            |  | 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            | 100.66829          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SLRC5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.86311           |                   |            |  | 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            | 100.62811          |                   |            |  | 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            | 101.26975          |                   |            |  | 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 |        |            | 7.13000   | 113.99779 | 7.13000            | 113.97585          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44526          |                   |            |  | 0.00        | 98,088,800         | 88,031,800         |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>98,088,800</b>  | <b>88,031,800</b>  |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>98,088,800</b>  | <b>88,031,800</b>  |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35542          |                   |            |  | 0.00        | 724,508,800        | 181,127,200        |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>724,508,800</b> | <b>181,127,200</b> |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>724,508,800</b> | <b>181,127,200</b> |
| SOLB0 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.36177           |                   |            |  | 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            | 100.55001          |                   |            |  | 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            | 101.01092          |                   |            |  | 0.00        | 770,898,000        | 192,724,500        |

| 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 SPDA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>770,898,000</b> | <b>192,724,50</b> |
| <b>Total For SPDA12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>770,898,000</b> | <b>192,724,50</b> |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42242          |                   |            |  | 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            | 100.44219          |                   |            |  | 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>           |                   |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97298           |                   |            |  | 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            | 100.13279          |                   |            |  | 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            | 100.10721          |                   |            |  | 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            | 100.31872          |                   |            |  | 0.00        | 54,038,400         | 77,019,20         |
| <b>Total SPG007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>54,038,400</b>  | <b>77,019,20</b>  |
| <b>Total For SPG007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>54,038,400</b>  | <b>77,019,20</b>  |
| SPG00 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07997          |                   |            |  | 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            | 101.07606          |                   |            |  | 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            | 100.40646          |                   |            |  | 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            | 100.30138          |                   |            |  | 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            | 102.18713          |                   |            |  | 0.00        | 80,000,000         | 90,000,00         |
| <b>Total SSA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b>  | <b>90,000,00</b>  |
| <b>Total For SSA07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b>  | <b>90,000,00</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SSN00: On 31/03/2021 Spot Bond |        |            | 5.99500   | 99.90155  | 5.99500            | 99.88516           |                   |            |  | 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 |        |            | 5.99500   | 99.90155  | 5.99500            | 99.88516           |                   |            |  | 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 |        |            | 3.76500   | 3.76500   | 3.76500            | 141.98348          |                   |            |  | 0.00        | 0                | 148,000,00        |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>148,000,00</b> |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>148,000,00</b> |
| SSN01: On 21/12/2026 Spot Bond |        |            | 7.35500   | 117.20399 | 7.35500            | 117.18074          |                   |            |  | 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 |        |            | 9.33000   | 85.58869  | 9.33000            | 85.56748           |                   |            |  | 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            | 97.14050           |                   |            |  | 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            | 100.38930          |                   |            |  | 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>         |                   |
| SSN04: On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05342          |                   |            |  | 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 |        |            | 6.73000   | 111.45759 | 6.73000            | 111.43732          |                   |            |  | 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 |        |            | 4.98500   | 104.81023 | 4.98500            | 104.79022          |                   |            |  | 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            | 99.26516           |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN04: On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.84118          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN046 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 SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04: On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.67528          |                   |            |  | 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 |        |            | 2.70000   | 2.70000   | 2.70000            | 310.03862          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85810          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73211          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 19/01/2023 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>         |                     |
| SSN06: On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99877          |                   |            |  | 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>         |                     |
| SSN06: On 31/03/2028 Spot Bond |        |            | 4.54500   | 4.54500   | 4.54500            | 183.37471          |                   |            |  | 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>         |                     |
| SSN06: On 31/01/2025 Spot Bond |        |            | 3.15000   | 3.15000   | 3.15000            | 145.20900          |                   |            |  | 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>         |                     |
| SSN06: On 31/01/2038 Spot Bond |        |            | 5.18500   | 5.18500   | 5.18500            | 102.10136          |                   |            |  | 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>         |                     |
| SSN06: On 31/03/2029 Spot Bond |        |            | 4.37000   | 4.37000   | 4.37000            | 100.54759          |                   |            |  | 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>         |                     |
| SSN06: On 31/03/2028 Spot Bond |        |            | 4.50500   | 4.50500   | 4.50500            | 183.83580          |                   |            |  | 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>         |                     |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35409          |                   |            |  | 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 SSN068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN068 On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34722          |                   |            |  | 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>         |            |
| SSN069 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33028          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN070 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13742          |                   |            |  | 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>         |            |
| SSN073 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13401          |                   |            |  | 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>         |            |
| SSN074 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>         |            |
| SSN075 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>         |            |
| SSN076 On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.07130          |                   |            |  | 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>         |            |
| SSN077 On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07833          |                   |            |  | 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>         |            |
| SSN078 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 87.57400           |                   |            |  | 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>         |            |
| SSN079 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36328          |                   |            |  | 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>         |            |
| SSN081 On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19371          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72153          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 07/12/2033 Spot Bond |        |            | 5.02500   | 5.02500   | 5.02500            | 208.21807          |                   |            |  | 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 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 98.80618           |                   |            |  | 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            | 102.01082          |                   |            |  | 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            | 100.69057          |                   |            |  | 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            | 100.29248          |                   |            |  | 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            | 100.38984          |                   |            |  | 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            | 100.24763          |                   |            |  | 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 |        |            | 10.08000  | 89.15520  | 10.08000           | 89.13099           |                   |            |  | 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            | 100.29904          |                   |            |  | 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            | 100.01761          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10: On 04/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25001          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN103 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 SSN103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN10 On 31/03/2028 Spot Bond  |        |            | 4.55000   | 90.07396  | 4.55000            | 186.01234          |                   |            |  | 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  |        |            | 5.20500   | 85.25086  | 5.20500            | 204.58539          |                   |            |  | 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>           |                    |
| SSN10 On 04/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.64405          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN10 On 10/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.58798          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN10 On 11/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.51940          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN10 On 11/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.51940          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SSN11 On 17/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.44004          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SSN110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SSN110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 7.95000   | 103.77455 | 7.95000            | 103.75234          |                   |            |  | 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            | 100.44845          |                   |            |  | 0.00        | 550,598,000        | 137,649,500        |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>550,598,000</b> | <b>137,649,500</b> |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>550,598,000</b> | <b>137,649,500</b> |
| T14A12 On 21/11/2021 Spot Bond |        |            | 4.45000   | 106.13576 | 4.45000            | 106.12286          |                   |            |  | 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            | 100.29781          |                   |            |  | 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            | 100.38323          |                   |            |  | 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 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            | 100.36692          |                   |            |                              | 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>              |            |
| T17A11 On 21/02/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 810,000,000,000,000.00       | 48,100,000,000         | 50,300,000,00         |            |
| <b>Total T17A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>48,100,000,000</b>  | <b>50,300,000,00</b>  |            |
| <b>Total For T17A11</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>48,100,000,000</b>  | <b>50,300,000,00</b>  |            |
| T17A21 On 21/02/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 320,000,000,000,000.00       | 133,200,000,000        | 101,100,000,00        |            |
| <b>Total T17A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>133,200,000,000</b> | <b>101,100,000,00</b> |            |
| <b>Total For T17A21</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>133,200,000,000</b> | <b>101,100,000,00</b> |            |
| T17A31 On 21/02/2026 Spot Bond |        |            | 100.00000 | 8.84299   | 100.00000          | 8.81912            |                   |            | 200,000,000,000,000.00       | 12,000,000,000         | 12,000,000,00         |            |
| <b>Total T17A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>12,000,000,000</b>  | <b>12,000,000,00</b>  |            |
| <b>Total For T17A31</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>12,000,000,000</b>  | <b>12,000,000,00</b>  |            |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81753          |                   |            | 0.00                         | 0                      |                       |            |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |            |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |            |
| TFS145 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73828          |                   |            | 0.00                         | 0                      |                       |            |
| <b>Total TFS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |            |
| <b>Total For TFS145</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |            |
| TFS148 On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.45056          |                   |            | 0.00                         | 130,134,000            | 37,533,50             |            |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>130,134,000</b>     | <b>37,533,50</b>      |            |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>130,134,000</b>     | <b>37,533,50</b>      |            |
| TFS149 On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.68536          |                   |            | 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>               |                       |            |
| TFS153 On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.00436          |                   |            | 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            | 101.95100          |                   |            | 0.00                         | 0                      |                       |            |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |            |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |            |
| TFS155 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42159          |                   |            | 0.00                         | 0                      | 3,000,000,00          |            |
| <b>Total TFS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>3,000,000,00</b>   |            |
| <b>Total For TFS155</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>3,000,000,00</b>   |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| TFS15€ On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96317          |                   |            |  | 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            | 101.14304          |                   |            |  | 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            | 99.90576           |                   |            |  | 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            | 100.56108          |                   |            |  | 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            | 100.60938          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total TFS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TFS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.87367           |                   |            |  | 0.00        | 0                  |                  |
| <b>Total TFS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TFS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| TFS163 On 22/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94788          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total TFS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TFS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45416          |                   |            |  | 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            | 100.64323          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total TFS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TFS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| TFS16€ On 15/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.88055          |                   |            |  | 0.00        | 195,340,000        | 48,835,00        |
| <b>Total TFS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>195,340,000</b> | <b>48,835,00</b> |
| <b>Total For TFS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>195,340,000</b> | <b>48,835,00</b> |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  |                  |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| TH14A3 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45986          |                   |            |  | 0.00        | 220,235,200        | 55,058,80        |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>220,235,200</b> | <b>55,058,80</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|------------------|
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>220,235,200</b> | <b>55,058,80</b> |
| TH14A: On 21/11/2021 Spot Bond |        |            | 4.45000   | 107.06697 | 4.45000            | 107.05396          |                   |            | 0.00        | 0                  |                  |
| <b>Total TH14A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TH14A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88330          |                   |            | 0.00        | 0                  |                  |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| TH14A: On 21/11/2021 Spot Bond |        |            | 4.45000   | 106.33222 | 4.45000            | 106.31929          |                   |            | 0.00        | 0                  |                  |
| <b>Total TH14A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TH14A8</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50951          |                   |            | 0.00        | 0                  |                  |
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61490          |                   |            | 0.00        | 44,046,400         | 11,011,60        |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>44,046,400</b>  | <b>11,011,60</b> |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>44,046,400</b>  | <b>11,011,60</b> |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47533          |                   |            | 0.00        | 0                  |                  |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87397          |                   |            | 0.00        | 0                  |                  |
| <b>Total TH14C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TH14C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.92299          |                   |            | 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            | 100.52416          |                   |            | 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            | 100.79350          |                   |            | 0.00        | 0                  |                  |
| <b>Total TH14D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For TH14D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                  |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.60469          |                   |            | 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            | 101.39501          |                   |            | 0.00        | 0                  |                  |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total TH14D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH14D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42933          |                   |            |  | 0.00        | 880,968,800        | 220,242,200        |
| <b>Total TH15A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>880,968,800</b> | <b>220,242,200</b> |
| <b>Total For TH15A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>880,968,800</b> | <b>220,242,200</b> |
| TH15A On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 103.31094          |                   |            |  | 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            | 100.32987          |                   |            |  | 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            | 100.42080          |                   |            |  | 0.00        | 947,073,200        | 236,768,300        |
| <b>Total TH15A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>947,073,200</b> | <b>236,768,300</b> |
| <b>Total For TH15A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>947,073,200</b> | <b>236,768,300</b> |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40285          |                   |            |  | 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            | 100.45829          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH15B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH15B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH15B On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76721          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH15B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH15B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH15B On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83924          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH15B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH15B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49658          |                   |            |  | 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>           |                    |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95697          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH15C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH15C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47703          |                   |            |  | 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>           |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| TH15D On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.88468          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total TH15D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For TH15D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| TH15D On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07635          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total TH15D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For TH15D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| TH15D On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65026          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total TH15D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For TH15D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| TH16A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40855          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total TH16A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For TH16A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| TH16A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42405          |                   |            |  | 0.00        | 80,000,000        | 90,000,000        |
| <b>Total TH16A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>90,000,000</b> |
| <b>Total For TH16A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>90,000,000</b> |
| TH16A On 21/08/2024 Spot Bond |        |            | 8.49000   | 100.73771 | 8.49000            | 100.71458          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total TH16A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For TH16A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| TH16A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42731          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total TH16A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For TH16A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| TH16A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42813          |                   |            |  | 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>          |                   |
| TH16A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40774          |                   |            |  | 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>          |                   |
| TH16A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42568          |                   |            |  | 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>          |                   |
| TH16A On 21/08/2024 Spot Bond |        |            | 5.76000   | 100.50324 | 5.76000            | 100.48748          |                   |            |  | 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>          |                   |
| TH16B On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44362          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total TH16B1 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 TH16B1</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |            |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.47295          |                   |            |                               | 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>              |            |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.47458          |                   |            |                               | 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>              |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46888          |                   |            |                               | 0.00                  | 0                     |            |
| <b>Total TH16C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH16C1</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50797          |                   |            |                               | 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>              |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49738          |                   |            |                               | 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>              |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64374          |                   |            |                               | 0.00                  | 0                     |            |
| <b>Total TH16D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH16D1</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.71271          |                   |            |                               | 0.00                  | 0                     |            |
| <b>Total TH16D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH16D2</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67215          |                   |            |                               | 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>              |            |
| TH17B: On 21/02/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 070,000,000,000,000.00        | 10,700,000,000        | 10,700,000,000        |            |
| <b>Total TH17B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>70,000,000,000,000.00</b>  | <b>10,700,000,000</b> | <b>10,700,000,000</b> |            |
| <b>Total For TH17B1</b>        |        |            |           |           |                    |                    |                   |            | <b>70,000,000,000,000.00</b>  | <b>10,700,000,000</b> | <b>10,700,000,000</b> |            |
| TH17C: On 21/02/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 860,000,000,000,000.00        | 8,600,000,000         | 8,000,000,000         |            |
| <b>Total TH17C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>860,000,000,000,000.00</b> | <b>8,600,000,000</b>  | <b>8,000,000,000</b>  |            |
| <b>Total For TH17C1</b>        |        |            |           |           |                    |                    |                   |            | <b>860,000,000,000,000.00</b> | <b>8,600,000,000</b>  | <b>8,000,000,000</b>  |            |
| TH17D: On 21/02/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 740,000,000,000,000.00        | 7,400,000,000         | 7,400,000,000         |            |
| <b>Total TH17D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>740,000,000,000,000.00</b> | <b>7,400,000,000</b>  | <b>7,400,000,000</b>  |            |
| <b>Total For TH17D1</b>        |        |            |           |           |                    |                    |                   |            | <b>740,000,000,000,000.00</b> | <b>7,400,000,000</b>  | <b>7,400,000,000</b>  |            |
| TH17O: On 21/02/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 060,000,000,000,000.00        | 30,600,000,000        | 25,000,000,000        |            |

| Contract Details             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded      | Opt Intere            |
|------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|-----------------------|
| <b>Total TH17O1 SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>30,000,000,000.00</b>    | <b>30,600,000,000</b> | <b>25,000,000,000</b> |
| <b>Total For TH17O1</b>      |        |            |           |           |                    |                    |                   |            | <b>30,000,000,000.00</b>    | <b>30,600,000,000</b> | <b>25,000,000,000</b> |
| TL23 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05418          |                   |            | 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 |        |            | 6.47000   | 103.97761 | 6.47000            | 103.95963          |                   |            | 1,424,753,524,000.00        | 220,209,200           | 55,052,300            |
| <b>Total TL24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,424,753,524,000.00</b> | <b>220,209,200</b>    | <b>55,052,300</b>     |
| <b>Total For TL24</b>        |        |            |           |           |                    |                    |                   |            | <b>1,424,753,524,000.00</b> | <b>220,209,200</b>    | <b>55,052,300</b>     |
| TL25 On 04/09/2024 Spot Bond |        |            | 7.63000   | 106.31533 | 7.63000            | 106.29370          |                   |            | 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            | 101.23337          |                   |            | 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            | 101.22486          |                   |            | 0.00                        | 0                     | 50,000,000            |
| <b>Total TL27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>              | <b>50,000,000</b>     |
| <b>Total For TL27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>              | <b>50,000,000</b>     |
| TL28 On 24/04/2025 Spot Bond |        |            | 7.83000   | 108.84721 | 7.83000            | 108.82424          |                   |            | 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            | 101.55649          |                   |            | 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            | 100.07818          |                   |            | 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            | 100.41994          |                   |            | 0.00                        | 0                     | 250,000,000           |
| <b>Total TL31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>              | <b>250,000,000</b>    |
| <b>Total For TL31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>              | <b>250,000,000</b>    |
| TL32 On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.63096          |                   |            | 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 |        |            | 7.31000   | 112.30491 | 7.31000            | 112.28264          |                   |            | 1,219,398,644,000.00        | 166,812,400           | 1,363,941,800         |
| <b>Total TN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,219,398,644,000.00</b> | <b>166,812,400</b>    | <b>1,363,941,800</b>  |
| <b>Total For TN23</b>        |        |            |           |           |                    |                    |                   |            | <b>1,219,398,644,000.00</b> | <b>166,812,400</b>    | <b>1,363,941,800</b>  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                       | Contracts Traded   | Opt Intert           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|--------------------|----------------------|
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 25.43704  | 100.00000          | 25.38012           |                   |            |  | 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   |        |            | 8.58000   | 104.19441 | 8.58000            | 104.17023          |                   |            |  | 394,051,944,000.00          | 45,926,800         | 12,169,217,90        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>394,051,944,000.00</b>   | <b>45,926,800</b>  | <b>12,169,217,90</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>394,051,944,000.00</b>   | <b>45,926,800</b>  | <b>12,169,217,90</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 12.79225  | 100.00000          | 12.76362           |                   |            |  | 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   |        |            | 9.14000   | 102.02577 | 9.14000            | 102.00058          |                   |            |  | 324,479,140,000.00          | 35,501,000         | 13,077,265,80        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>324,479,140,000.00</b>   | <b>35,501,000</b>  | <b>13,077,265,80</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>324,479,140,000.00</b>   | <b>35,501,000</b>  | <b>13,077,265,80</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 12.35390  | 100.00000          | 12.32625           |                   |            |  | 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   |        |            | 11.02500  | 101.75502 | 11.02500           | 101.72503          |                   |            |  | 3,087,000,000,000.00        | 280,000,000        | 1,270,000,00         |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>3,087,000,000,000.00</b> | <b>280,000,000</b> | <b>1,270,000,00</b>  |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>3,087,000,000,000.00</b> | <b>280,000,000</b> | <b>1,270,000,00</b>  |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 121.27477 | 8.00000            | 121.24864          |                   |            |  | 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   |        |            | 12.71000  | 90.88631  | 12.71000           | 90.85555           |                   |            |  | 0.00                        | 0                  | 2,078,291,70         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           | <b>2,078,291,70</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           | <b>2,078,291,70</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 104.92128 | 10.75000           | 104.89111          |                   |            |  | 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            | 99.37914           |                   |            |  | 0.00                        | 0                  |                      |
| <b>Total TRA3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                      |
| <b>Total For TRA3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                      |
| TRA3A On 14/11/2022 Spot Bond  |        |            | 6.44000   | 107.21980 | 6.44000            | 107.20102          |                   |            |  | 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            | 100.53564          |                   |            |  | 0.00                        | 0                  |                      |
| <b>Total TRA3A7 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 TRA3A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.69933          |                   |            |  | 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            | 99.63746           |                   |            |  | 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            | 100.72960          |                   |            |  | 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            | 101.04750          |                   |            |  | 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 |        |            | 6.73000   | 110.90560 | 6.73000            | 110.88543          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99416          |                   |            |  | 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            | 101.04750          |                   |            |  | 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   | 103.85151 | 8.62000            | 103.82743          |                   |            |  | 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            | 98.30510           |                   |            |  | 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            | 102.12344          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24 On 08/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.73531           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24 On 22/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.54610           |                   |            |  | 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 TSP247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP247 On 21/07/2021 Spot Bond |        |            |           |           | 0.00000            | 98.46445           |                   |            |  | 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>         |            |
| TSP248 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>         |            |
| TSP249 On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 97.95977           |                   |            |  | 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>         |            |
| TSP250 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 98.04156           |                   |            |  | 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>         |            |
| TSP251 On 09/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.82775           |                   |            |  | 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>         |            |
| TSP252 On 17/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.42087           |                   |            |  | 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>         |            |
| TSP253 On 26/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.32999           |                   |            |  | 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>         |            |
| TSP254 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 97.16519           |                   |            |  | 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>         |            |
| TSP255 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 95.78047           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP256 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 95.22547           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP257 On 16/03/2022 Spot Bond |        |            |           |           | 0.00000            | 95.07640           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP258</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82699          |                   |            |  | 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            | 101.07385          |                   |            |  | 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>         |            |
| TU1D1 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.98141          |                   |            |  | 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>         |            |
| TUHF0 On 24/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.03898          |                   |            |  | 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>         |            |
| TWC36 On 13/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.79014          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 20/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.70873          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 26/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.63122          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 30/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.60095          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 11/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.47854          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 18/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.39866          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 28/05/2021 Spot Bond  |        |            | 4.06200   | 4.06200   | 4.06200            | 100.28935          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 10/06/2021 Spot Bond  |        |            | 4.04200   | 4.04200   | 4.04200            | 100.14396          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC367 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 TWC367</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             |            |
| TWC36 On 17/06/2021 Spot Bond |        |            | 4.06700   | 4.06700   | 4.06700            | 100.06685          |                   |                              |  | 0.00                  | 0                    |            |
| <b>Total TWC368 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For TWC368</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             |            |
| UG26 On 09/03/2026 Spot Bond  |        |            | 9.53000   | 107.38525 | 9.53000            | 107.35808          |                   |                              |  | 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>             |            |
| UU1A0 On 15/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 020,000,000,000,000.00       |  | 30,200,000,000        | 20,200,000,00        |            |
| <b>Total UU1A01 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>20,000,000,000,000.00</b> |  | <b>30,200,000,000</b> | <b>20,200,000,00</b> |            |
| <b>Total For UU1A01</b>       |        |            |           |           |                    |                    |                   | <b>20,000,000,000,000.00</b> |  | <b>30,200,000,000</b> | <b>20,200,000,00</b> |            |
| UU1A0 On 15/05/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 990,000,000,000,000.00       |  | 39,900,000,000        | 30,900,000,00        |            |
| <b>Total UU1A02 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>39,900,000,000</b> | <b>30,900,000,00</b> |            |
| <b>Total For UU1A02</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>39,900,000,000</b> | <b>30,900,000,00</b> |            |
| UU1B0 On 15/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 730,000,000,000,000.00       |  | 7,300,000,000         | 7,300,000,00         |            |
| <b>Total UU1B01 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>7,300,000,000</b>  | <b>7,300,000,00</b>  |            |
| <b>Total For UU1B01</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>7,300,000,000</b>  | <b>7,300,000,00</b>  |            |
| UU1C0 On 15/05/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 250,000,000,000,000.00       |  | 2,500,000,000         | 2,500,000,00         |            |
| <b>Total UU1C01 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>2,500,000,000</b>  | <b>2,500,000,00</b>  |            |
| <b>Total For UU1C01</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>2,500,000,000</b>  | <b>2,500,000,00</b>  |            |
| VKE10 On 08/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08820          |                   |                              |  | 0.00                  | 0                    |            |
| <b>Total VKE10 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For VKE10</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             |            |
| VKE11 On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89979          |                   |                              |  | 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            | 100.74488          |                   |                              |  | 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            | 100.33953          |                   |                              |  | 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            | 100.42144          |                   |                              |  | 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            | 100.51934          |                   |                              |  | 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 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            | 100.53940          |                   |                                   | 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>         |                   |
| WHL02 On 02/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.14425          |                   |                                   | 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            | 99.91775           |                   |                                   | 0.00                  | 0                | 250,000,00        |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |                                   | <b>0.00</b>           | <b>0</b>         | <b>250,000,00</b> |
| <b>Total For WHL03</b>         |        |            |           |           |                    |                    |                   |                                   | <b>0.00</b>           | <b>0</b>         | <b>250,000,00</b> |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 5.15500   | 103.56389 | 5.15500            | 103.54940          |                   | 426,289,632,000.00                | 82,694,400            |                  | 20,673,60         |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>426,289,632,000.00</b>         | <b>82,694,400</b>     |                  | <b>20,673,60</b>  |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   | <b>426,289,632,000.00</b>         | <b>82,694,400</b>     |                  | <b>20,673,60</b>  |
| WSP5/I On 28/05/2021 Spot Bond |        |            | 100.00000 | 88.91025  | 100.00000          | 88.70348           |                   | 0.00                              | 0                     |                  |                   |
| <b>Total WSP5/R203 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                       | <b>0</b>              |                  |                   |
| <b>Total For WSP5/R203</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                       | <b>0</b>              |                  |                   |
| <b>Total for SPOT</b>          |        |            |           |           |                    |                    |                   | <b>1.09e+0179,964,411,084,100</b> | <b>312,265,296,01</b> |                  |                   |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   | <b>1.09e+017 964,411,084,100</b>  | <b>312,265,296,01</b> |                  |                   |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   | <b>1.09e+017 964,411,097,988</b>  | <b>312,266,369,45</b> |                  |                   |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   | <b>0.00</b>                       | <b>0</b>              |                  | <b>156,27</b>     |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   | <b>1.09e+017 964,411,097,988</b>  | <b>312,266,525,76</b> |                  |                   |