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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/07/2021

| 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 | 05/08/2021 | Bond Future |        |            | 11.03876  | 79.70365  | 11.06133           | 79.58010           |                   |            | 0.00          | 0                | 35            |
| ES33                     | On | 04/11/2021 | Bond Future |        |            | 11.26685  | 76.80861  | 11.28988           | 76.68620           |                   |            | 0.00          | 0                |               |
| ES33                     | On | 03/02/2022 | Bond Future |        |            | 11.50451  | 77.71335  | 11.52824           | 77.59098           |                   |            | 0.00          | 0                |               |
| ES33                     | On | 05/05/2022 | Bond Future |        |            | 11.74479  | 74.87490  | 11.76947           | 74.75138           |                   |            | 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 | 05/08/2021 | Bond Future |        |            | 11.53834  | 78.72776  | 11.56080           | 78.58723           |                   |            | 0.00          | 0                | 4,77          |
| ES42                     | On | 04/11/2021 | Bond Future |        |            | 11.75290  | 75.33919  | 11.77590           | 75.19965           |                   |            | 0.00          | 0                |               |
| ES42                     | On | 03/02/2022 | Bond Future |        |            | 11.96920  | 76.22718  | 11.99292           | 76.08753           |                   |            | 0.00          | 0                |               |
| ES42                     | On | 05/05/2022 | Bond Future |        |            | 12.19551  | 72.88997  | 12.22023           | 72.74894           |                   |            | 0.00          | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>4,77</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>4,77</b>   |
| I2025                    | On | 05/08/2021 | Bond Future |        |            | 153.00008 | 153.00008 | 153.00399          | 153.00399          |                   |            | 32,742,017.12 | 214              | 4,92          |
| I2025                    | On | 04/11/2021 | Bond Future |        |            | 154.68925 | 154.68925 | 154.69823          | 154.69823          |                   |            | 0.00          | 0                |               |
| I2025                    | On | 03/02/2022 | Bond Future |        |            | 154.94065 | 154.94065 | 154.95280          | 154.95280          |                   |            | 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 | Op Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| I2025                     | On | 05/05/2022 | Bond Future |        |            | 156.81169 | 156.81169 | 156.82470          | 156.82470          |                   |            | 0.00                 | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>32,742,017.12</b> | <b>214</b>       | <b>4,92</b>  |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>32,742,017.12</b> | <b>214</b>       | <b>4,92</b>  |
| I2029                     | On | 05/08/2021 | Bond Future |        |            | 113.56815 | 113.56815 | 113.54919          | 113.54919          |                   |            | 0.00                 | 0                | 3,03         |
| I2029                     | On | 04/11/2021 | Bond Future |        |            | 113.65329 | 113.65329 | 113.63779          | 113.63779          |                   |            | 0.00                 | 0                |              |
| I2029                     | On | 03/02/2022 | Bond Future |        |            | 114.99120 | 114.99120 | 114.97775          | 114.97775          |                   |            | 0.00                 | 0                |              |
| I2029                     | On | 05/05/2022 | Bond Future |        |            | 115.18948 | 115.18948 | 115.17647          | 115.17647          |                   |            | 0.00                 | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,03</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,03</b>  |
| I2033                     | On | 05/08/2021 | Bond Future |        |            | 107.13589 | 107.13589 | 106.63158          | 106.63158          |                   |            | 0.00                 | 0                | 8,97         |
| I2033                     | On | 04/11/2021 | Bond Future |        |            | 107.07069 | 107.07069 | 106.56426          | 106.56426          |                   |            | 0.00                 | 0                |              |
| I2033                     | On | 03/02/2022 | Bond Future |        |            | 108.33097 | 108.33097 | 107.82072          | 107.82072          |                   |            | 0.00                 | 0                |              |
| I2033                     | On | 05/05/2022 | Bond Future |        |            | 108.37015 | 108.37015 | 107.85418          | 107.85418          |                   |            | 0.00                 | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,97</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,97</b>  |
| I2038                     | On | 05/08/2021 | Bond Future |        |            | 117.83524 | 117.83524 | 118.27856          | 118.27856          |                   |            | 0.00                 | 0                | 7,72         |
| I2038                     | On | 04/11/2021 | Bond Future |        |            | 119.13618 | 119.13618 | 119.58837          | 119.58837          |                   |            | 0.00                 | 0                |              |
| I2038                     | On | 03/02/2022 | Bond Future |        |            | 118.77295 | 118.77295 | 119.23289          | 119.23289          |                   |            | 0.00                 | 0                |              |
| I2038                     | On | 05/05/2022 | Bond Future |        |            | 120.20756 | 120.20756 | 120.67345          | 120.67345          |                   |            | 0.00                 | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,72</b>  |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,72</b>  |
| I2046                     | On | 05/08/2021 | Bond Future |        |            | 108.50522 | 108.50522 | 108.02746          | 108.02746          |                   |            | 0.00                 | 0                | 18,05        |
| I2046                     | On | 04/11/2021 | Bond Future |        |            | 107.86674 | 107.86674 | 107.38729          | 107.38729          |                   |            | 0.00                 | 0                |              |
| I2046                     | On | 03/02/2022 | Bond Future |        |            | 109.13674 | 109.13674 | 108.65367          | 108.65367          |                   |            | 0.00                 | 0                |              |
| I2046                     | On | 05/05/2022 | Bond Future |        |            | 108.58446 | 108.58446 | 108.09629          | 108.09629          |                   |            | 0.00                 | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>18,05</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>18,05</b> |
| I2050                     | On | 05/08/2021 | Bond Future |        |            | 109.31638 | 109.31638 | 109.70583          | 109.70583          |                   |            | 0.00                 | 0                | 11,05        |
| I2050                     | On | 04/11/2021 | Bond Future |        |            | 110.52319 | 110.52319 | 110.92042          | 110.92042          |                   |            | 0.00                 | 0                |              |
| I2050                     | On | 03/02/2022 | Bond Future |        |            | 109.86281 | 109.86281 | 110.26690          | 110.26690          |                   |            | 0.00                 | 0                |              |
| I2050                     | On | 05/05/2022 | Bond Future |        |            | 111.18967 | 111.18967 | 111.59923          | 111.59923          |                   |            | 0.00                 | 0                |              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>11,05</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>11,05</b> |
| R186                      | On | 05/08/2021 | Bond Future |        |            | 7.58679   | 114.08154 | 7.57828            | 114.12134          |                   | 6.47       | 0.00                 | 0                | 87,17        |
| R186                      | On | 04/11/2021 | Bond Future |        |            | 7.78312   | 115.31306 | 7.77323            | 115.35702          |                   | 5.59       | 0.00                 | 0                |              |
| R186                      | On | 03/02/2022 | Bond Future |        |            | 7.98741   | 111.36080 | 7.97633            | 111.40748          |                   | 5.51       | 0.00                 | 0                |              |
| R186                      | On | 05/05/2022 | Bond Future |        |            | 8.20789   | 112.68038 | 8.19591            | 112.72809          |                   | 5.51       | 0.00                 | 0                |              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R186 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>87,11</b>  |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Call       |           |           | 4,761.62000        | 4.76162            | 4,720,740         | 7.15       | 0.00        | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.62   | Put        |           |           | 17.87000           | 0.01787            | 16,790            | 7.15       | 0.00        | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Call       |           |           | 4,805.12000        | 4.80512            | 4,764,280         | 7.16       | 0.00        | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Put        |           |           | 17.07000           | 0.01707            | 16,030            | 7.16       | 0.00        | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Call       |           |           | 4,718.09000        | 4.71809            | 4,677,190         | 7.14       | 0.00        | 0                |               |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Put        |           |           | 18.68000           | 0.01868            | 17,580            | 7.14       | 0.00        | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Put        |           |           | 914.84000          | 0.91484            | 924,500           | 5.72       | 0.00        | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.77   | Put        |           |           | 289.76000          | 0.28976            | 292,120           | 6.15       | 0.00        | 0                | 15,17         |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Call       |           |           | 2,341.16000        | 2.34116            | 2,306,700         | 5.72       | 0.00        | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Put        |           |           | 900.31000          | 0.90031            | 909,810           | 5.72       | 0.00        | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Call       |           |           | 2,370.55000        | 2.37055            | 2,335,920         | 5.73       | 0.00        | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Put        |           |           | 885.97000          | 0.88597            | 895,300           | 5.73       | 0.00        | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Call       |           |           | 2,311.95000        | 2.31195            | 2,277,650         | 5.72       | 0.00        | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 7.77   | Call       |           |           | 1,481.77000        | 1.48177            | 1,453,560         | 5.60       | 0.00        | 0                |               |
| R186                     | On | 04/11/2021 | Bond Future | 7.77   | Put        |           |           | 1,496.13000        | 1.49613            | 1,511,880         | 5.60       | 0.00        | 0                | 15,11         |
| R186                     | On | 04/11/2021 | Bond Future | 8.77   | Call       |           |           | 4,612.46000        | 4.61246            | 4,570,860         | 6.15       | 0.00        | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Call       |           |           | 712.25000          | 0.71225            | 696,540           | 5.32       | 0.00        | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Put        |           |           | 3,696.35000        | 3.69635            | 3,727,320         | 5.32       | 0.00        | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Call       |           |           | 723.82000          | 0.72382            | 707,940           | 5.32       | 0.00        | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Put        |           |           | 3,664.36000        | 3.66436            | 3,695,160         | 5.32       | 0.00        | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Call       |           |           | 735.52000          | 0.73552            | 719,470           | 5.32       | 0.00        | 0                |               |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Put        |           |           | 3,632.51000        | 3.63251            | 3,663,140         | 5.32       | 0.00        | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Put        |           |           | 2,075.02000        | 2.07502            | 2,093,060         | 5.65       | 0.00        | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Call       |           |           | 2,522.22000        | 2.52222            | 2,492,800         | 5.64       | 0.00        | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Put        |           |           | 2,108.51000        | 2.10851            | 2,126,800         | 5.64       | 0.00        | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Call       |           |           | 2,544.85000        | 2.54485            | 2,515,310         | 5.64       | 0.00        | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Put        |           |           | 2,091.50000        | 2.09150            | 2,109,670         | 5.64       | 0.00        | 0                |               |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Call       |           |           | 2,567.99000        | 2.56799            | 2,538,320         | 5.65       | 0.00        | 0                |               |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,35</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>117,46</b> |
| R197                     | On | 05/08/2021 | Bond Future |        |            | 321.51290 | 321.51290 | 321.47488          | 321.47488          |                   |            | 0.00        | 0                | 1,17          |
| R197                     | On | 04/11/2021 | Bond Future |        |            | 325.06239 | 325.06239 | 325.03438          | 325.03438          |                   |            | 0.00        | 0                |               |
| R197                     | On | 03/02/2022 | Bond Future |        |            | 320.73944 | 320.73944 | 320.71740          | 320.71740          |                   |            | 0.00        | 0                |               |
| R197                     | On | 05/05/2022 | Bond Future |        |            | 324.61339 | 324.61339 | 324.59266          | 324.59266          |                   |            | 0.00        | 0                |               |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,11</b>   |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,11</b>   |
| R202                     | On | 05/08/2021 | Bond Future |        |            | 234.04679 | 234.04679 | 234.00229          | 234.00229          |                   |            | 0.00        | 0                | 9,63          |
| R202                     | On | 04/11/2021 | Bond Future |        |            | 236.63066 | 236.63066 | 236.59316          | 236.59316          |                   |            | 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 | 03/02/2022 | Bond Future |        |            | 235.08753 | 235.08753 | 235.05416          | 235.05416          |                   |            |  | 0.00        | 0                |              |
| R202                      | On | 05/05/2022 | Bond Future |        |            | 237.92652 | 237.92652 | 237.89389          | 237.89389          |                   |            |  | 0.00        | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,65</b>  |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,65</b>  |
| R2023                     | On | 05/08/2021 | Bond Future |        |            | 5.36969   | 106.95354 | 5.37047            | 106.95236          |                   | 0.93       |  | 0.00        | 0                | 15,36        |
| R2023                     | On | 04/11/2021 | Bond Future |        |            | 5.56687   | 104.20102 | 5.56514            | 104.20322          |                   | 1.04       |  | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future |        |            | 5.80686   | 105.40281 | 5.80267            | 105.40710          |                   | 0.97       |  | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future |        |            | 6.12653   | 102.74106 | 6.12042            | 102.74586          |                   | 0.88       |  | 0.00        | 0                |              |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,36</b> |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 129.77000          | 0.12977            | 127,440           | 1.43       |  | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 236.11000          | 0.23611            | 232,600           | 1.43       |  | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 135.98000          | 0.13598            | 133,640           | 1.43       |  | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 227.22000          | 0.22722            | 223,700           | 1.43       |  | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 123.75000          | 0.12375            | 121,430           | 1.43       |  | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 245.20000          | 0.24520            | 241,700           | 1.43       |  | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Put        |           |           | 853.61000          | 0.85361            | 855,130           | 1.06       |  | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Call       |           |           | 28.50000           | 0.02850            | 27,850            | 1.07       |  | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Put        |           |           | 877.85000          | 0.87785            | 879,400           | 1.07       |  | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Call       |           |           | 29.21000           | 0.02921            | 28,550            | 1.06       |  | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Put        |           |           | 865.72000          | 0.86572            | 867,260           | 1.06       |  | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Call       |           |           | 29.94000           | 0.02994            | 29,260            | 1.06       |  | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Call       |           |           | 68.46000           | 0.06846            | 67,290            | 0.95       |  | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Put        |           |           | 813.35000          | 0.81335            | 816,470           | 0.95       |  | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Call       |           |           | 66.07000           | 0.06607            | 64,930            | 0.96       |  | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Put        |           |           | 831.69000          | 0.83169            | 834,840           | 0.96       |  | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Call       |           |           | 67.35000           | 0.06735            | 66,200            | 0.96       |  | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Put        |           |           | 822.61000          | 0.82261            | 825,750           | 0.96       |  | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30   | Put        |           |           | 282.42000          | 0.28242            | 283,950           | 0.93       |  | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Call       |           |           | 428.60000          | 0.42860            | 425,310           | 0.93       |  | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Put        |           |           | 279.74000          | 0.27974            | 281,250           | 0.93       |  | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Call       |           |           | 418.30000          | 0.41830            | 415,040           | 0.93       |  | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Put        |           |           | 285.13000          | 0.28513            | 286,670           | 0.93       |  | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30   | Call       |           |           | 423.44000          | 0.42344            | 420,170           | 0.93       |  | 0.00        | 0                |              |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,36</b> |
| R2030                     | On | 05/08/2021 | Bond Future |        |            | 8.98243   | 94.49326  | 8.95893            | 94.62560           |                   | 11.06      |  | 0.00        | 0                | 101,36       |
| R2030                     | On | 04/11/2021 | Bond Future |        |            | 9.17063   | 95.51373  | 9.14553            | 95.65054           |                   | 10.15      |  | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future |        |            | 9.36676   | 92.61107  | 9.34011            | 92.75142           |                   | 9.92       |  | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future |        |            | 9.57346   | 93.70883  | 9.54547            | 93.85120           |                   | 9.83       |  | 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>0.00</b> | <b>0</b>         | <b>101,32</b> |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42  | Call       |           |           | 7,803.95000        | 7.80395            | 7,671,420         | 12.69      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42  | Put        |           |           | 11.44000           | 0.01144            | 11,250            | 12.69      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.15   | Put        |           |           | 762.03000          | 0.76203            | 791,470           | 11.18      | 0.00        | 0                | 7,50          |
| R2030                     | On | 05/08/2021 | Bond Future | 8.50   | Put        |           |           | 2,938.32000        | 2.93832            | 3,033,710         | 10.62      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.50   | Call       |           |           | 305.50000          | 0.30550            | 268,550           | 10.62      | 0.00        | 0                | 5,00          |
| R2030                     | On | 05/08/2021 | Bond Future | 9.50   | Call       |           |           | 3,273.40000        | 3.27340            | 3,150,410         | 11.56      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.15  | Put        |           |           | 32.61000           | 0.03261            | 32,670            | 12.40      | 0.00        | 0                | 4,            |
| R2030                     | On | 05/08/2021 | Bond Future | 9.75   | Call       |           |           | 4,457.79000        | 4.45779            | 4,328,540         | 11.90      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.75   | Put        |           |           | 131.23000          | 0.13123            | 134,320           | 11.90      | 0.00        | 0                | 4,            |
| R2030                     | On | 05/08/2021 | Bond Future | 8.83   | Put        |           |           | 1,607.30000        | 1.60730            | 1,667,580         | 10.93      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41  | Put        |           |           | 11.91000           | 0.01191            | 11,720            | 12.68      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.15   | Call       |           |           | 1,831.13000        | 1.83113            | 1,728,230         | 11.18      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.30  | Put        |           |           | 18.37000           | 0.01837            | 18,220            | 12.56      | 0.00        | 0                | 20            |
| R2030                     | On | 05/08/2021 | Bond Future | 8.78   | Put        |           |           | 1,779.98000        | 1.77998            | 1,845,690         | 10.89      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.78   | Call       |           |           | 764.51000          | 0.76451            | 697,880           | 10.89      | 0.00        | 0                | 20            |
| R2030                     | On | 05/08/2021 | Bond Future | 7.70   | Put        |           |           | 7,456.09000        | 7.45609            | 7,587,080         | 10.23      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.50   | Put        |           |           | 286.01000          | 0.28601            | 295,360           | 11.56      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.15  | Call       |           |           | 6,449.56000        | 6.44956            | 6,317,280         | 12.40      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.95   | Call       |           |           | 1,187.86000        | 1.18786            | 1,103,190         | 11.02      | 0.00        | 0                | 60            |
| R2030                     | On | 05/08/2021 | Bond Future | 9.45   | Put        |           |           | 332.04000          | 0.33204            | 343,340           | 11.50      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.45   | Call       |           |           | 3,048.52000        | 3.04852            | 2,927,480         | 11.50      | 0.00        | 0                | 60            |
| R2030                     | On | 05/08/2021 | Bond Future | 12.10  | Call       |           |           | 15,750.45000       | 15.75045           | 15,618,110        | 13.31      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.83   | Call       |           |           | 877.00000          | 0.87700            | 804,940           | 10.93      | 0.00        | 0                | 4,            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.30  | Call       |           |           | 7,202.99000        | 7.20299            | 7,070,500         | 12.56      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43  | Call       |           |           | 7,853.91000        | 7.85391            | 7,721,380         | 12.70      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43  | Put        |           |           | 10.99000           | 0.01099            | 10,800            | 12.70      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41  | Call       |           |           | 7,753.97000        | 7.75397            | 7,621,440         | 12.68      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 12.10  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 13.31      | 0.00        | 0                | 60            |
| R2030                     | On | 05/08/2021 | Bond Future | 7.70   | Call       |           |           | 5.15000            | 0.00515            | 3,800             | 10.23      | 0.00        | 0                | 20            |
| R2030                     | On | 05/08/2021 | Bond Future | 8.95   | Put        |           |           | 1,238.21000        | 1.23821            | 1,285,880         | 11.02      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.27   | Put        |           |           | 5,449.18000        | 5.44918            | 5,555,630         | 9.42       | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.27   | Call       |           |           | 512.57000          | 0.51257            | 482,210           | 9.42       | 0.00        | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 8.77   | Put        |           |           | 3,382.47000        | 3.38247            | 3,461,990         | 9.82       | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.77   | Call       |           |           | 1,304.70000        | 1.30470            | 1,247,410         | 9.82       | 0.00        | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 11.44  | Call       |           |           | 11,605.09000       | 11.60509           | 11,470,870        | 12.42      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60  | Call       |           |           | 7,852.15000        | 7.85215            | 7,725,070         | 11.61      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60  | Put        |           |           | 331.46000          | 0.33146            | 341,190           | 11.61      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.61  | Call       |           |           | 7,896.58000        | 7.89658            | 7,769,360         | 11.62      | 0.00        | 0                |               |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030            | On | 04/11/2021 | Bond Future | 10.61  | Put        |           |           | 326.93000          | 0.32693            | 336,520           | 11.62      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.59  | Call       |           |           | 7,807.64000        | 7.80764            | 7,680,700         | 11.60      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 9.20   | Call       |           |           | 2,379.80000        | 2.37980            | 2,298,440         | 10.12      | 0.00  | 0                | 2          |
| R2030            | On | 04/11/2021 | Bond Future | 11.26  | Put        |           |           | 134.13000          | 0.13413            | 137,770           | 12.42      | 0.00  | 0                | 2          |
| R2030            | On | 04/11/2021 | Bond Future | 9.90   | Put        |           |           | 848.54000          | 0.84854            | 873,700           | 10.75      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 9.90   | Call       |           |           | 4,850.98000        | 4.85098            | 4,739,330         | 10.75      | 0.00  | 0                | 2          |
| R2030            | On | 04/11/2021 | Bond Future | 9.20   | Put        |           |           | 2,083.24000        | 2.08324            | 2,138,690         | 10.12      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 10.59  | Put        |           |           | 335.94000          | 0.33594            | 345,810           | 11.60      | 0.00  | 0                |            |
| R2030            | On | 04/11/2021 | Bond Future | 11.44  | Put        |           |           | 95.32000           | 0.09532            | 97,910            | 12.42      | 0.00  | 0                | 30         |
| R2030            | On | 04/11/2021 | Bond Future | 11.26  | Call       |           |           | 10,809.69000       | 10.80969           | 10,676,520        | 12.42      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 10.85  | Put        |           |           | 653.63000          | 0.65363            | 670,740           | 11.26      | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 9.78   | Call       |           |           | 4,107.74000        | 4.10774            | 4,011,960         | 10.11      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.78   | Put        |           |           | 1,825.44000        | 1.82544            | 1,870,010         | 10.11      | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 9.35   | Call       |           |           | 2,803.32000        | 2.80332            | 2,724,670         | 9.83       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.35   | Put        |           |           | 2,751.21000        | 2.75121            | 2,812,910         | 9.83       | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 8.39   | Put        |           |           | 6,041.31000        | 6.04131            | 6,145,010         | 9.26       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.39   | Call       |           |           | 854.87000          | 0.85487            | 818,220           | 9.26       | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 9.44   | Call       |           |           | 3,055.50000        | 3.05550            | 2,973,050         | 9.88       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.44   | Put        |           |           | 2,530.82000        | 2.53082            | 2,588,720         | 9.88       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.45   | Call       |           |           | 3,084.20000        | 3.08420            | 3,001,340         | 9.89       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.45   | Put        |           |           | 2,507.20000        | 2.50720            | 2,564,690         | 9.89       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.43   | Call       |           |           | 3,026.94000        | 3.02694            | 2,944,910         | 9.88       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.60   | Put        |           |           | 2,174.33000        | 2.17433            | 2,225,730         | 9.98       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.60   | Call       |           |           | 3,531.53000        | 3.53153            | 3,442,580         | 9.98       | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 8.85   | Put        |           |           | 4,238.95000        | 4.23895            | 4,322,930         | 9.51       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.85   | Call       |           |           | 1,608.52000        | 1.60852            | 1,552,150         | 9.51       | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 10.85  | Call       |           |           | 8,193.38000        | 8.19338            | 8,070,140         | 11.26      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.43   | Put        |           |           | 2,554.61000        | 2.55461            | 2,612,930         | 9.88       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.95   | Call       |           |           | 4,468.96000        | 4.46896            | 4,376,800         | 9.93       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.19  | Call       |           |           | 5,234.66000        | 5.23466            | 5,135,330         | 10.10      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.35   | Put        |           |           | 3,824.05000        | 3.82405            | 3,894,740         | 9.61       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 8.47   | Put        |           |           | 6,853.63000        | 6.85363            | 6,955,910         | 9.22       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.47   | Call       |           |           | 1,163.41000        | 1.16341            | 1,123,320         | 9.22       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 8.14   | Put        |           |           | 8,315.33000        | 8.31533            | 8,427,580         | 9.18       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.14   | Call       |           |           | 789.89000          | 0.78989            | 759,770           | 9.18       | 0.00  | 0                | 1,80       |
| R2030            | On | 05/05/2022 | Bond Future | 10.19  | Put        |           |           | 2,026.52000        | 2.02652            | 2,069,560         | 10.10      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.95   | Put        |           |           | 2,438.41000        | 2.43841            | 2,488,620         | 9.93       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 10.20  | Call       |           |           | 5,267.83000        | 5.26783            | 5,168,220         | 10.11      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.20  | Put        |           |           | 2,011.06000        | 2.01106            | 2,053,820         | 10.11      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.21  | Call       |           |           | 5,301.07000        | 5.30107            | 5,201,190         | 10.12      | 0.00  | 0                |            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Op Intere     |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030                     | On | 05/05/2022 | Bond Future | 10.21      | Put       |           | 1,995.70000        | 1.99570            | 2,038,190         | 10.12      | 0.00        | 0                |               |
| R2030                     | On | 05/05/2022 | Bond Future | 8.89       | Put       |           | 5,238.36000        | 5.23836            | 5,326,070         | 9.34       | 0.00        | 0                |               |
| R2030                     | On | 05/05/2022 | Bond Future | 8.89       | Call      |           | 1,822.23000        | 1.82223            | 1,767,570         | 9.34       | 0.00        | 0                | 1,80          |
| R2030                     | On | 05/05/2022 | Bond Future | 11.04      | Call      |           | 8,297.65000        | 8.29765            | 8,179,300         | 10.93      | 0.00        | 0                |               |
| R2030                     | On | 05/05/2022 | Bond Future | 11.04      | Put       |           | 1,075.00000        | 1.07500            | 1,099,020         | 10.93      | 0.00        | 0                | 1,80          |
| R2030                     | On | 05/05/2022 | Bond Future | 9.35       | Call      |           | 2,821.88000        | 2.82188            | 2,750,200         | 9.61       | 0.00        | 0                |               |
| <b>Total R2030 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>29,24</b>  |
| <b>Total For R2030</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>130,57</b> |
| R2032                     | On | 05/08/2021 | Bond Future |            |           | 9.63684   | 93.87590           | 9.62857            | 93.92685          | 12.41      | 0.00        | 0                | 120,18        |
| R2032                     | On | 04/11/2021 | Bond Future |            |           | 9.83037   | 90.74478           | 9.82126            | 90.79925          | 12.16      | 0.00        | 0                | 5             |
| R2032                     | On | 03/02/2022 | Bond Future |            |           | 10.02805  | 91.79187           | 10.01825           | 91.84873          | 11.70      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future |            |           | 10.23197  | 88.73314           | 10.22167           | 88.79110          | 12.10      | 0.00        | 0                |               |
| <b>Total R2032 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>120,23</b> |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36      | Call      |           | 9,881.49000        | 9.88149            | 9,829,950         | 14.63      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36      | Put       |           | 5.46000            | 0.00546            | 4,870             | 14.63      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37      | Call      |           | 9,933.96000        | 9.93396            | 9,882,440         | 14.64      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37      | Put       |           | 5.24000            | 0.00524            | 4,670             | 14.64      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35      | Call      |           | 9,828.97000        | 9.82897            | 9,777,420         | 14.62      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35      | Put       |           | 5.68000            | 0.00568            | 5,080             | 14.62      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Call      |           | 10,645.96000       | 10.64596           | 10,591,070        | 14.64      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Put       |           | 243.46000          | 0.24346            | 243,040           | 14.64      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Call      |           | 10,550.70000       | 10.55070           | 10,495,830        | 14.60      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83       | Call      |           | 2,537.46000        | 2.53746            | 2,499,080         | 12.00      | 0.00        | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 15,751.08000       | 15.75108           | 15,696,230        | 15.09      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Put       |           | 249.54000          | 0.24954            | 249,140           | 14.60      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 37.43000           | 0.03743            | 37,050            | 15.09      | 0.00        | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Call      |           | 10,598.33000       | 10.59833           | 10,543,450        | 14.62      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Put       |           | 246.48000          | 0.24648            | 246,070           | 14.62      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33       | Put       |           | 4,210.35000        | 4.21035            | 4,238,650         | 11.36      | 0.00        | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33       | Call      |           | 1,206.52000        | 1.20652            | 1,180,350         | 11.36      | 0.00        | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83       | Put       |           | 2,485.20000        | 2.48520            | 2,501,290         | 12.00      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.95      | Put       |           | 1,469.08000        | 1.46908            | 1,477,030         | 12.75      | 0.00        | 0                | 40            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.35      | Call      |           | 4,358.88000        | 4.35888            | 4,316,780         | 12.00      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.35      | Put       |           | 2,461.02000        | 2.46102            | 2,475,780         | 12.00      | 0.00        | 0                | 40            |
| R2032                     | On | 03/02/2022 | Bond Future | 9.58       | Put       |           | 4,682.93000        | 4.68293            | 4,710,490         | 11.35      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.66      | Put       |           | 1,884.06000        | 1.88406            | 1,894,920         | 12.37      | 0.00        | 0                | 5             |
| R2032                     | On | 03/02/2022 | Bond Future | 10.14      | Call      |           | 3,655.95000        | 3.65595            | 3,616,950         | 11.81      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.14      | Put       |           | 2,953.06000        | 2.95306            | 2,970,920         | 11.81      | 0.00        | 0                | 5             |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14       | Put       |           | 6,467.70000        | 6.46770            | 6,503,840         | 10.88      | 0.00        | 0                |               |



| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032                     | On | 03/02/2022 | Bond Future | 9.62       | Call      |           | 2,187.24000        | 2.18724            | 2,157,190         | 11.39      | 0.00        | 0                | 2'            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.95      | Call      |           | 6,663.39000        | 6.66339            | 6,614,480         | 12.75      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Put       |           | 2,255.78000        | 2.25578            | 2,269,190         | 12.11      | 0.00        | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 9.81       | Call      |           | 2,681.51000        | 2.68151            | 2,647,990         | 11.56      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.81       | Put       |           | 3,901.24000        | 3.90124            | 3,924,580         | 11.56      | 0.00        | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Put       |           | 7,580.92000        | 7.58092            | 7,621,300         | 10.69      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.58       | Call      |           | 2,089.98000        | 2.08998            | 2,060,680         | 11.35      | 0.00        | 0                | 40            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.66      | Call      |           | 5,506.50000        | 5.50650            | 5,460,500         | 12.37      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.43      | Put       |           | 2,295.52000        | 2.29552            | 2,309,190         | 12.09      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Call      |           | 4,679.04000        | 4.67904            | 4,635,730         | 12.10      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Put       |           | 2,275.70000        | 2.27570            | 2,289,250         | 12.10      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Call      |           | 4,607.11000        | 4.60711            | 4,564,050         | 12.08      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14       | Call      |           | 1,169.14000        | 1.16914            | 1,148,420         | 10.88      | 0.00        | 0                | 9             |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Call      |           | 4,715.04000        | 4.71504            | 4,671,590         | 12.11      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.53      | Call      |           | 5,009.57000        | 5.00957            | 4,965,100         | 12.20      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.53      | Put       |           | 2,104.69000        | 2.10469            | 2,117,080         | 12.20      | 0.00        | 0                | 2'            |
| R2032                     | On | 03/02/2022 | Bond Future | 9.62       | Put       |           | 4,539.38000        | 4.53938            | 4,566,190         | 11.39      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Put       |           | 2,315.76000        | 2.31576            | 2,329,560         | 12.08      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Call      |           | 825.76000          | 0.82576            | 809,280           | 10.69      | 0.00        | 0                | 19            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.43      | Call      |           | 4,642.89000        | 4.64289            | 4,599,700         | 12.09      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 11.13      | Call      |           | 7,411.07000        | 7.41107            | 7,360,700         | 12.99      | 0.00        | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 11.13      | Put       |           | 1,260.75000        | 1.26075            | 1,267,240         | 12.99      | 0.00        | 0                | 2'            |
| R2032                     | On | 05/05/2022 | Bond Future | 11.03      | Put       |           | 2,212.01000        | 2.21201            | 2,224,050         | 12.81      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.04      | Call      |           | 6,646.15000        | 6.64615            | 6,600,140         | 12.82      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.04      | Put       |           | 2,196.64000        | 2.19664            | 2,208,590         | 12.82      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.02      | Call      |           | 6,571.62000        | 6.57162            | 6,525,790         | 12.80      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.02      | Put       |           | 2,227.20000        | 2.22720            | 2,239,330         | 12.80      | 0.00        | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.03      | Call      |           | 6,609.00000        | 6.60900            | 6,563,080         | 12.81      | 0.00        | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,81</b>   |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>125,05</b> |
| R2035                     | On | 05/08/2021 | Bond Future |            |           | 10.13597  | 94.76082           | 10.15309           | 94.64455          | 13.62      | 0.00        | 0                | 82,46         |
| R2035                     | On | 04/11/2021 | Bond Future |            |           | 10.32731  | 91.30951           | 10.34465           | 91.19498          | 13.45      | 0.00        | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future |            |           | 10.52573  | 92.36278           | 10.54350           | 92.24877          | 12.99      | 0.00        | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future |            |           | 10.72212  | 88.97920           | 10.74054           | 88.86427          | 13.54      | 0.00        | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>82,46</b>  |
| R2035                     | On | 05/08/2021 | Bond Future | 5.30       | Call      |           | 0.00000            | 0.00000            | 0,000             | 12.58      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.30       | Put       |           | 43,562.72000       | 43.56272           | 43,446,450        | 12.58      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 11.37      | Put       |           | 48.85000           | 0.04885            | 41,310            | 15.63      | 0.00        | 0                | 10            |
| R2035                     | On | 05/08/2021 | Bond Future | 10.77      | Call      |           | 4,352.42000        | 4.35242            | 4,438,080         | 14.45      | 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 | 05/08/2021 | Bond Future | 10.77  | Put        |           |           | 301.63000          | 0.30163            | 271,020           | 14.45      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 10.02  | Put        |           |           | 1,974.49000        | 1.97449            | 1,883,200         | 13.34      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 12.58      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 43,446.14000       | 43.44614           | 43,329,870        | 12.58      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 12.58      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 10.02  | Call       |           |           | 1,064.90000        | 1.06490            | 1,089,880         | 13.34      | 0.00  | 0                | 10         |
| R2035            | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 43,679.43000       | 43.67943           | 43,563,160        | 12.58      | 0.00  | 0                |            |
| R2035            | On | 05/08/2021 | Bond Future | 11.37  | Call       |           |           | 7,792.30000        | 7.79230            | 7,901,030         | 15.63      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.12  | Put        |           |           | 3,572.60000        | 3.57260            | 3,496,460         | 13.01      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.12  | Call       |           |           | 2,072.45000        | 2.07245            | 2,110,840         | 13.01      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 10.62  | Put        |           |           | 2,021.90000        | 2.02190            | 1,966,930         | 13.58      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.62  | Call       |           |           | 3,812.66000        | 3.81266            | 3,872,220         | 13.58      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 13.82  | Call       |           |           | 19,269.96000       | 19.26996           | 19,383,110        | 16.86      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.75  | Call       |           |           | 9,144.22000        | 9.14422            | 9,237,940         | 15.48      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.75  | Put        |           |           | 522.42000          | 0.52242            | 501,610           | 15.48      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 11.08  | Call       |           |           | 5,829.56000        | 5.82956            | 5,906,210         | 14.26      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.08  | Put        |           |           | 1,160.45000        | 1.16045            | 1,122,570         | 14.26      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 10.23  | Put        |           |           | 3,174.56000        | 3.17456            | 3,103,060         | 13.15      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.11  | Call       |           |           | 2,042.88000        | 2.04288            | 2,080,850         | 13.00      | 0.00  | 0                | 30         |
| R2035            | On | 04/11/2021 | Bond Future | 12.52  | Call       |           |           | 13,050.83000       | 13.05083           | 13,155,320        | 16.86      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.52  | Put        |           |           | 211.75000          | 0.21175            | 201,710           | 16.86      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.53  | Call       |           |           | 13,100.01000       | 13.10001           | 13,204,620        | 16.86      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.53  | Put        |           |           | 208.32000          | 0.20832            | 198,400           | 16.86      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Call       |           |           | 13,001.65000       | 13.00165           | 13,106,010        | 16.86      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 13.82  | Put        |           |           | 19.45000           | 0.01945            | 18,070            | 16.86      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 11.20  | Put        |           |           | 1,006.12000        | 1.00612            | 971,950           | 14.48      | 0.00  | 0                | 30         |
| R2035            | On | 04/11/2021 | Bond Future | 10.60  | Call       |           |           | 3,733.65000        | 3.73365            | 3,792,390         | 13.56      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.60  | Put        |           |           | 2,071.22000        | 2.07122            | 2,015,430         | 13.56      | 0.00  | 0                | 30         |
| R2035            | On | 04/11/2021 | Bond Future | 10.11  | Put        |           |           | 3,610.64000        | 3.61064            | 3,534,080         | 13.00      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Put        |           |           | 215.24000          | 0.21524            | 205,070           | 16.86      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.23  | Call       |           |           | 2,413.42000        | 2.41342            | 2,456,450         | 13.15      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 11.20  | Call       |           |           | 6,403.58000        | 6.40358            | 6,483,940         | 14.48      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.28  | Put        |           |           | 1,878.18000        | 1.87818            | 1,837,090         | 13.57      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 10.26  | Put        |           |           | 4,554.41000        | 4.55441            | 4,482,290         | 12.53      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.26  | Call       |           |           | 2,709.99000        | 2.70999            | 2,751,880         | 12.53      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 11.73  | Call       |           |           | 8,437.43000        | 8.43743            | 8,520,570         | 14.24      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.03  | Put        |           |           | 2,341.86000        | 2.34186            | 2,293,950         | 13.26      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 10.10  | Put        |           |           | 5,167.55000        | 5.16755            | 5,090,290         | 12.34      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.10  | Call       |           |           | 2,257.84000        | 2.25784            | 2,294,590         | 12.34      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 11.39  | Call       |           |           | 6,904.99000        | 6.90499            | 6,980,640         | 13.73      | 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 | 03/02/2022 | Bond Future | 11.88      | Put       |           | 1,130.10000        | 1.13010            | 1,102,070         | 14.48      | 0.00                 | 0                | 1,80          |
| R2035                     | On | 03/02/2022 | Bond Future | 11.28      | Call      |           | 6,423.72000        | 6.42372            | 6,496,640         | 13.57      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 10.65      | Put       |           | 3,283.05000        | 3.28305            | 3,223,500         | 12.90      | 0.00                 | 0                | 60            |
| R2035                     | On | 03/02/2022 | Bond Future | 9.70       | Put       |           | 6,988.39000        | 6.98839            | 6,899,010         | 11.92      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 9.70       | Call      |           | 1,335.91000        | 1.33591            | 1,360,540         | 11.92      | 0.00                 | 0                | 60            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23      | Call      |           | 6,209.38000        | 6.20938            | 6,281,010         | 13.50      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.73      | Put       |           | 1,279.55000        | 1.27955            | 1,248,680         | 14.24      | 0.00                 | 0                | 20            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.03      | Call      |           | 5,383.08000        | 5.38308            | 5,449,180         | 13.26      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24      | Call      |           | 6,251.64000        | 6.25164            | 6,323,530         | 13.51      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24      | Put       |           | 1,944.20000        | 1.94420            | 1,902,080         | 13.51      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22      | Call      |           | 6,167.19000        | 6.16719            | 6,238,560         | 13.48      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22      | Put       |           | 1,979.16000        | 1.97916            | 1,936,520         | 13.48      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.39      | Put       |           | 1,709.71000        | 1.70971            | 1,671,350         | 13.73      | 0.00                 | 0                | 60            |
| R2035                     | On | 03/02/2022 | Bond Future | 10.65      | Call      |           | 3,961.99000        | 3.96199            | 4,016,450         | 12.90      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.05      | Call      |           | 5,463.98000        | 5.46398            | 5,530,650         | 13.28      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.05      | Put       |           | 2,300.98000        | 2.30098            | 2,253,640         | 13.28      | 0.00                 | 0                | 1,60          |
| R2035                     | On | 03/02/2022 | Bond Future | 10.35      | Put       |           | 4,231.98000        | 4.23198            | 4,162,780         | 12.62      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 10.35      | Call      |           | 2,979.01000        | 2.97901            | 3,023,820         | 12.62      | 0.00                 | 0                | 1,60          |
| R2035                     | On | 03/02/2022 | Bond Future | 11.88      | Call      |           | 9,132.38000        | 9.13238            | 9,218,360         | 14.48      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23      | Put       |           | 1,961.61000        | 1.96161            | 1,919,230         | 13.50      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64      | Put       |           | 2,268.50000        | 2.26850            | 2,228,580         | 14.17      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.65      | Call      |           | 7,668.24000        | 7.66824            | 7,743,450         | 14.19      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.65      | Put       |           | 2,253.19000        | 2.25319            | 2,213,470         | 14.19      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63      | Call      |           | 7,585.45000        | 7.58545            | 7,660,250         | 14.16      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63      | Put       |           | 2,284.20000        | 2.28420            | 2,244,070         | 14.16      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64      | Call      |           | 7,626.68000        | 7.62668            | 7,701,690         | 14.17      | 0.00                 | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>13,10</b>  |
| <b>Total For R2035</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>95,60</b>  |
| R2037                     | On | 05/08/2021 | Bond Future |            |           | 10.33488  | 86.22885           | 10.36217           | 86.04265          | 14.92      | 21,557,212.50        | 250              | 126,20        |
| R2037                     | On | 04/11/2021 | Bond Future |            |           | 10.51625  | 87.16012           | 10.54415           | 86.97471          | 14.03      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future |            |           | 10.70412  | 83.91099           | 10.73286           | 83.72515          | 14.25      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future |            |           | 10.89771  | 84.90581           | 10.92753           | 84.71814          | 14.17      | 0.00                 | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>21,557,212.50</b> | <b>250</b>       | <b>126,20</b> |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Call      |           | 11,656.66000       | 11.65666           | 11,841,690        | 18.47      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Put       |           | 4.52000            | 0.00452            | 3,350             | 18.47      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Call      |           | 11,711.08000       | 11.71108           | 11,896,150        | 18.49      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Put       |           | 4.36000            | 0.00436            | 3,230             | 18.49      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Call      |           | 11,602.17000       | 11.60217           | 11,787,170        | 18.45      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Put       |           | 4.68000            | 0.00468            | 3,480             | 18.45      | 0.00                 | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 185.70000          | 0.18570            | 173,410           | 17.73      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 11.49      | Call      |           | 6,825.07000        | 6.82507            | 6,965,800         | 15.22      | 0.00                 | 0                | 60            |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Call      |           | 13,473.55000       | 13.47355           | 13,646,840        | 17.73      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Put       |           | 182.67000          | 0.18267            | 170,550           | 17.73      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 13,521.76000       | 13.52176           | 13,695,220        | 17.73      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 179.69000          | 0.17969            | 167,740           | 17.73      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 13,425.34000       | 13.42534           | 13,598,460        | 17.73      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.30      | Call      |           | 10,888.62000       | 10.88862           | 11,053,520        | 16.84      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.30      | Put       |           | 339.69000          | 0.33969            | 319,180           | 16.84      | 0.00                 | 0                | 60            |
| R2037                     | On | 04/11/2021 | Bond Future | 11.49      | Put       |           | 880.30000          | 0.88030            | 835,620           | 15.22      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Call      |           | 6,402.93000        | 6.40293            | 6,526,010         | 15.19      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Put       |           | 1,957.80000        | 1.95780            | 1,895,040         | 15.19      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Call      |           | 6,446.22000        | 6.44622            | 6,569,700         | 15.21      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Put       |           | 1,941.63000        | 1.94163            | 1,879,270         | 15.21      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 6,489.35000        | 6.48935            | 6,613,230         | 15.23      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 1,925.37000        | 1.92537            | 1,863,410         | 15.23      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Put       |           | 2,338.11000        | 2.33811            | 2,276,760         | 15.12      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Call      |           | 7,714.29000        | 7.71429            | 7,840,940         | 15.14      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Put       |           | 2,322.35000        | 2.32235            | 2,261,330         | 15.14      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Call      |           | 7,755.67000        | 7.75567            | 7,882,630         | 15.15      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Put       |           | 2,306.97000        | 2.30697            | 2,246,260         | 15.15      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Call      |           | 7,673.23000        | 7.67323            | 7,799,550         | 15.12      | 0.00                 | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,20</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>21,557,212.50</b> | <b>250</b>       | <b>127,42</b> |
| R2040                     | On | 05/08/2021 | Bond Future |            |           | 10.46817  | 88.36784           | 10.50050           | 88.13103          | 15.51      | 0.00                 | 0                | 85,60         |
| R2040                     | On | 04/11/2021 | Bond Future |            |           | 10.64496  | 89.32221           | 10.67811           | 89.08571          | 14.59      | 0.00                 | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future |            |           | 10.82797  | 85.84770           | 10.86217           | 85.61031          | 14.85      | 0.00                 | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future |            |           | 11.01599  | 86.86565           | 11.05150           | 86.62577          | 14.75      | 0.00                 | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>85,60</b>  |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Call      |           | 12,777.86000       | 12.77786           | 13,013,530        | 19.49      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Put       |           | 4.07000            | 0.00407            | 2,930             | 19.49      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Call      |           | 12,834.49000       | 12.83449           | 13,070,190        | 19.52      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Put       |           | 81.29000           | 0.08129            | 65,490            | 17.31      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Call      |           | 7,253.39000        | 7.25339            | 7,474,400         | 17.31      | 0.00                 | 0                | 90            |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Call      |           | 24,255.60000       | 24.25560           | 24,492,410        | 20.10      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Put       |           | 3.94000            | 0.00394            | 2,830             | 19.52      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Call      |           | 12,721.17000       | 12.72117           | 12,956,800        | 19.47      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Put       |           | 0.00000            | 0.00000            | 0,000             | 20.10      | 0.00                 | 0                | 90            |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Put       |           | 4.21000            | 0.00421            | 3,030             | 19.47      | 0.00                 | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R2040                     | On | 05/08/2021 | Bond Future | 11.05  | Put        |           |           | 359.60000          | 0.35960            | 307,480           | 16.03      | 0.00                | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05  | Call       |           |           | 4,235.68000        | 4.23568            | 4,420,370         | 16.03      | 0.00                | 0                | 96           |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91  | Call       |           |           | 14,057.74000       | 14.05774           | 14,278,230        | 18.58      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91  | Put        |           |           | 218.20000          | 0.21820            | 202,190           | 18.58      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89  | Call       |           |           | 13,957.03000       | 13.95703           | 14,177,100        | 18.58      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89  | Put        |           |           | 225.24000          | 0.22524            | 208,810           | 18.58      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90  | Call       |           |           | 14,007.39000       | 14.00739           | 14,227,670        | 18.58      | 0.00                | 0                |              |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90  | Put        |           |           | 221.69000          | 0.22169            | 205,470           | 18.58      | 0.00                | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58  | Put        |           |           | 2,034.03000        | 2.03403            | 1,956,630         | 15.65      | 0.00                | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59  | Call       |           |           | 6,832.42000        | 6.83242            | 6,992,910         | 15.67      | 0.00                | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59  | Put        |           |           | 2,017.02000        | 2.01702            | 1,940,120         | 15.67      | 0.00                | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57  | Call       |           |           | 6,740.32000        | 6.74032            | 6,899,790         | 15.63      | 0.00                | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57  | Put        |           |           | 2,051.42000        | 2.05142            | 1,973,500         | 15.63      | 0.00                | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58  | Call       |           |           | 6,786.22000        | 6.78622            | 6,946,210         | 15.65      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04  | Put        |           |           | 1,214.41000        | 1.21441            | 1,171,980         | 17.40      | 0.00                | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91  | Call       |           |           | 7,976.80000        | 7.97680            | 8,139,270         | 15.53      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91  | Put        |           |           | 2,489.87000        | 2.48987            | 2,412,460         | 15.53      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92  | Call       |           |           | 8,020.42000        | 8.02042            | 8,183,310         | 15.54      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92  | Put        |           |           | 2,472.96000        | 2.47296            | 2,395,970         | 15.54      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90  | Call       |           |           | 7,932.95000        | 7.93295            | 8,095,000         | 15.51      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82   | Put        |           |           | 10,398.92000       | 10.39892           | 10,210,700        | 13.79      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82   | Call       |           |           | 1,413.97000        | 1.41397            | 1,465,630         | 13.79      | 0.00                | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57  | Put        |           |           | 6,416.26000        | 6.41626            | 6,268,420         | 14.16      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57  | Call       |           |           | 3,070.23000        | 3.07023            | 3,162,270         | 14.16      | 0.00                | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04  | Call       |           |           | 13,095.15000       | 13.09515           | 13,292,600        | 17.40      | 0.00                | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90  | Put        |           |           | 2,506.63000        | 2.50663            | 2,428,800         | 15.51      | 0.00                | 0                |              |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>6,30</b>  |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>91,96</b> |
| R2044                     | On | 05/08/2021 | Bond Future |        |            | 10.53524  | 84.99689  | 10.55227           | 84.87001           |                   | 16.16      | 5,439,800.96        | 64               | 62,45        |
| R2044                     | On | 04/11/2021 | Bond Future |        |            | 10.70426  | 85.91486  | 10.72155           | 85.78939           |                   | 15.20      | 0.00                | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future |        |            | 10.87899  | 82.52624  | 10.89672           | 82.40103           |                   | 15.48      | 0.00                | 0                |              |
| R2044                     | On | 05/05/2022 | Bond Future |        |            | 11.05813  | 83.50475  | 11.07651           | 83.37841           |                   | 15.37      | 0.00                | 0                |              |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,439,800.96</b> | <b>64</b>        | <b>62,45</b> |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60  | Call       |           |           | 13,213.94000       | 13.21394           | 13,339,850        | 21.15      | 0.00                | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60  | Put        |           |           | 4.39000            | 0.00439            | 3,420             | 21.15      | 0.00                | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61  | Call       |           |           | 13,269.50000       | 13.26950           | 13,395,440        | 21.17      | 0.00                | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61  | Put        |           |           | 4.26000            | 0.00426            | 3,320             | 21.17      | 0.00                | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59  | Call       |           |           | 13,158.29000       | 13.15829           | 13,284,180        | 21.12      | 0.00                | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59  | Put        |           |           | 4.51000            | 0.00451            | 3,520             | 21.12      | 0.00                | 0                |              |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 13,888.27000       | 13.88827           | 14,002,420        | 19.55      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 241.42000          | 0.24142            | 230,100           | 19.55      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 13,788.82000       | 13.78882           | 13,902,690        | 19.55      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 249.00000          | 0.24900            | 237,400           | 19.55      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 13,838.55000       | 13.83855           | 13,952,560        | 19.55      | 0.00                | 0                |               |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 245.18000          | 0.24518            | 233,720           | 19.55      | 0.00                | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Put       |           | 2,067.44000        | 2.06744            | 2,022,220         | 16.38      | 0.00                | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Call      |           | 6,834.58000        | 6.83458            | 6,914,850         | 16.40      | 0.00                | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Put       |           | 2,050.08000        | 2.05008            | 2,005,140         | 16.40      | 0.00                | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 6,741.74000        | 6.74174            | 6,821,460         | 16.36      | 0.00                | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 2,084.95000        | 2.08495            | 2,039,460         | 16.36      | 0.00                | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Call      |           | 6,788.13000        | 6.78813            | 6,868,120         | 16.38      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 7,978.50000        | 7.97850            | 8,060,470         | 16.22      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 2,516.94000        | 2.51694            | 2,472,570         | 16.22      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Call      |           | 8,022.37000        | 8.02237            | 8,104,560         | 16.24      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Put       |           | 2,499.82000        | 2.49982            | 2,455,670         | 16.24      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 7,934.41000        | 7.93441            | 8,016,150         | 16.21      | 0.00                | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 2,533.93000        | 2.53393            | 2,489,330         | 16.21      | 0.00                | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |               |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>5,439,800.96</b> | <b>64</b>        | <b>62,45</b>  |
| R2048                     | On | 05/08/2021 | Bond Future |            |           | 10.45645  | 88.65866           | 10.47332           | 88.52819          | 15.80      | 0.00                | 0                | 171,0€        |
| R2048                     | On | 04/11/2021 | Bond Future |            |           | 10.62131  | 85.20453           | 10.63846           | 85.07542          | 15.63      | 0.00                | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future |            |           | 10.79129  | 86.18741           | 10.80890           | 86.05848          | 15.10      | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future |            |           | 10.95816  | 82.79380           | 10.97641           | 82.66370          | 15.80      | 0.00                | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>171,0€</b> |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51      | Call      |           | 13,506.34000       | 13.50634           | 13,635,360        | 21.63      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51      | Put       |           | 6.95000            | 0.00695            | 5,500             | 21.63      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52      | Call      |           | 13,562.71000       | 13.56271           | 13,691,790        | 21.63      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52      | Put       |           | 6.68000            | 0.00668            | 5,290             | 21.63      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 11.20      | Call      |           | 5,547.46000        | 5.54746            | 5,650,930         | 17.57      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.50      | Put       |           | 1,523.46000        | 1.52346            | 1,436,540         | 15.80      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.90      | Call      |           | 3,735.19000        | 3.73519            | 3,817,820         | 16.65      | 0.00                | 0                | 1,3€          |
| R2048                     | On | 05/08/2021 | Bond Future | 10.60      | Put       |           | 1,196.30000        | 1.19630            | 1,119,570         | 15.98      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50      | Put       |           | 7.22000            | 0.00722            | 5,730             | 21.63      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.00      | Put       |           | 4,164.70000        | 4.16470            | 4,040,930         | 15.19      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.00      | Call      |           | 367.19000          | 0.36719            | 373,890           | 15.19      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 11.20      | Put       |           | 243.22000          | 0.24322            | 216,220           | 17.57      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50      | Call      |           | 13,449.88000       | 13.44988           | 13,578,860        | 21.63      | 0.00                | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.60      | Call      |           | 2,164.99000        | 2.16499            | 2,218,730         | 15.98      | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048                     | On | 05/08/2021 | Bond Future | 10.50      | Call      |           | 1,729.09000        | 1.72909            | 1,772,640         | 15.80      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.30      | Put       |           | 2,382.29000        | 2.38229            | 2,276,790         | 15.56      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.30      | Call      |           | 1,025.00000        | 1.02500            | 1,049,970         | 15.56      | 0.00        | 0                | 1,30          |
| R2048                     | On | 05/08/2021 | Bond Future | 10.90      | Put       |           | 548.07000          | 0.54807            | 500,230           | 16.65      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 245.96000          | 0.24596            | 234,410           | 20.27      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 9.60       | Call      |           | 473.05000          | 0.47305            | 484,400           | 14.45      | 0.00        | 0                | 1,20          |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84      | Call      |           | 14,305.34000       | 14.30534           | 14,423,050        | 20.27      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84      | Put       |           | 242.20000          | 0.24220            | 230,800           | 20.27      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85      | Call      |           | 14,355.67000       | 14.35567           | 14,473,510        | 20.27      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85      | Put       |           | 238.50000          | 0.23850            | 227,230           | 20.27      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 14,254.99000       | 14.25499           | 14,372,550        | 20.27      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.30      | Put       |           | 4,483.32000        | 4.48332            | 4,392,110         | 15.05      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.30      | Call      |           | 1,869.69000        | 1.86969            | 1,907,590         | 15.05      | 0.00        | 0                | 1,20          |
| R2048                     | On | 04/11/2021 | Bond Future | 9.60       | Put       |           | 8,962.58000        | 8.96258            | 8,844,820         | 14.45      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 6,724.04000        | 6.72404            | 6,805,770         | 15.74      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 2,128.06000        | 2.12806            | 2,080,860         | 15.74      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Call      |           | 6,770.97000        | 6.77097            | 6,853,010         | 15.76      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Put       |           | 2,108.96000        | 2.10896            | 2,062,070         | 15.76      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Call      |           | 6,818.19000        | 6.81819            | 6,900,530         | 15.77      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Put       |           | 2,090.26000        | 2.09026            | 2,043,670         | 15.77      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81      | Put       |           | 2,627.90000        | 2.62790            | 2,582,020         | 16.95      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79      | Call      |           | 8,112.16000        | 8.11216            | 8,195,930         | 16.91      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79      | Put       |           | 2,663.46000        | 2.66346            | 2,617,130         | 16.91      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80      | Call      |           | 8,157.36000        | 8.15736            | 8,241,350         | 16.93      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80      | Put       |           | 2,645.75000        | 2.64575            | 2,599,640         | 16.93      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81      | Call      |           | 8,202.34000        | 8.20234            | 8,286,560         | 16.95      | 0.00        | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,00</b>   |
| <b>Total For R2048</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>176,05</b> |
| R209                      | On | 05/08/2021 | Bond Future |            |           | 10.06763  | 73.34125           | 10.08957           | 73.21069          | 15.03      | 0.00        | 0                | 28,78         |
| R209                      | On | 04/11/2021 | Bond Future |            |           | 10.23561  | 70.99317           | 10.25793           | 70.86353          | 14.81      | 0.00        | 0                | 4,78          |
| R209                      | On | 03/02/2022 | Bond Future |            |           | 10.40564  | 71.81231           | 10.42852           | 71.68259          | 14.36      | 0.00        | 0                |               |
| R209                      | On | 05/05/2022 | Bond Future |            |           | 10.57905  | 69.52199           | 10.60271           | 69.39106          | 14.94      | 0.00        | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,56</b>  |
| R209                      | On | 05/08/2021 | Bond Future | 11.80      | Call      |           | 9,214.84000        | 9.21484            | 9,343,980         | 18.10      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.80      | Put       |           | 6.22000            | 0.00622            | 4,800             | 18.10      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.81      | Call      |           | 9,263.24000        | 9.26324            | 9,392,430         | 18.12      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.81      | Put       |           | 5.99000            | 0.00599            | 4,620             | 18.12      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.79      | Call      |           | 9,166.38000        | 9.16638            | 9,295,480         | 18.08      | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.79      | Put       |           | 6.45000            | 0.00645            | 4,990             | 18.08      | 0.00        | 0                |               |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R209                     | On | 04/11/2021 | Bond Future | 9.50       | Call      |           | 706.87000          | 0.70687            | 729,540           | 13.73      | 0.00        | 0                | 6,00         |
| R209                     | On | 04/11/2021 | Bond Future | 12.18      | Call      |           | 10,243.24000       | 10.24324           | 10,359,840        | 18.52      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.18      | Put       |           | 246.00000          | 0.24600            | 232,960           | 18.52      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19      | Call      |           | 10,286.90000       | 10.28690           | 10,403,630        | 18.54      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.50      | Call      |           | 3,200.61000        | 3.20061            | 3,269,980         | 15.12      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.19      | Put       |           | 243.18000          | 0.24318            | 230,270           | 18.54      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.17      | Call      |           | 10,199.61000       | 10.19961           | 10,316,090        | 18.50      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.17      | Put       |           | 248.90000          | 0.24890            | 235,740           | 18.50      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.50      | Put       |           | 1,816.08000        | 1.81608            | 1,755,810         | 15.12      | 0.00        | 0                | 9,40         |
| R209                     | On | 04/11/2021 | Bond Future | 9.50       | Put       |           | 5,304.75000        | 5.30475            | 5,197,780         | 13.73      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.00      | Call      |           | 1,714.51000        | 1.71451            | 1,759,480         | 14.52      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.00      | Put       |           | 3,233.48000        | 3.23348            | 3,148,810         | 14.52      | 0.00        | 0                | 3,10         |
| R209                     | On | 04/11/2021 | Bond Future | 12.00      | Call      |           | 9,455.02000        | 9.45502            | 9,569,150         | 18.14      | 0.00        | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 12.00      | Put       |           | 303.43000          | 0.30343            | 287,920           | 18.14      | 0.00        | 0                | 9,00         |
| R209                     | On | 03/02/2022 | Bond Future | 11.03      | Put       |           | 1,821.63000        | 1.82163            | 1,773,590         | 15.01      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.04      | Call      |           | 5,149.74000        | 5.14974            | 5,231,720         | 15.03      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.04      | Put       |           | 1,805.88000        | 1.80588            | 1,758,140         | 15.03      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.02      | Call      |           | 5,075.66000        | 5.07566            | 5,157,030         | 14.99      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.02      | Put       |           | 1,837.51000        | 1.83751            | 1,789,160         | 14.99      | 0.00        | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.03      | Call      |           | 5,112.66000        | 5.11266            | 5,194,340         | 15.01      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44      | Call      |           | 6,447.74000        | 6.44774            | 6,534,270         | 15.73      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44      | Put       |           | 2,032.18000        | 2.03218            | 1,987,780         | 15.73      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45      | Call      |           | 6,483.76000        | 6.48376            | 6,570,540         | 15.75      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45      | Put       |           | 2,017.93000        | 2.01793            | 1,973,780         | 15.75      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43      | Call      |           | 6,411.98000        | 6.41198            | 6,498,280         | 15.72      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43      | Put       |           | 2,046.74000        | 2.04674            | 2,002,110         | 15.72      | 0.00        | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,50</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>61,00</b> |
| R210                     | On | 05/08/2021 | Bond Future |            |           | 208.85692 | 208.85692          | 208.82297          | 208.82297         |            | 0.00        | 0                | 1,40         |
| R210                     | On | 04/11/2021 | Bond Future |            |           | 208.37902 | 208.37902          | 208.35128          | 208.35128         |            | 0.00        | 0                |              |
| R210                     | On | 03/02/2022 | Bond Future |            |           | 210.83206 | 210.83206          | 210.80826          | 210.80826         |            | 0.00        | 0                |              |
| R210                     | On | 05/05/2022 | Bond Future |            |           | 210.54303 | 210.54303          | 210.51990          | 210.51990         |            | 0.00        | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,40</b>  |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,40</b>  |
| R212                     | On | 05/08/2021 | Bond Future |            |           | 172.76821 | 172.76821          | 172.74970          | 172.74970         |            | 0.00        | 0                | 2,40         |
| R212                     | On | 04/11/2021 | Bond Future |            |           | 174.67574 | 174.67574          | 174.66266          | 174.66266         |            | 0.00        | 0                |              |
| <b>Total R212 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,40</b>  |
| <b>Total For R212</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,40</b>  |
| R213                     | On | 05/08/2021 | Bond Future |            |           | 9.33438   | 88.56339           | 9.32096            | 88.63898          | 11.90      | 0.00        | 0                | 9,00         |



| Contract Details         |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere  |
|--------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------|
| R213                     | On | 04/11/2021 |        |            | 9.52232   | 85.99041  | 9.50783            | 86.06963           |                   | 11.67      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 |        |            | 9.71761   | 86.98224  | 9.70217            | 87.06408           |                   | 11.12      | 0.00        | 0                |             |
| R213                     | On | 05/05/2022 |        |            | 9.91254   | 84.48078  | 9.89636            | 84.56398           |                   | 11.32      | 0.00        | 0                |             |
| <b>Total R213 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,08</b> |
| R213                     | On | 05/08/2021 | 10.85  | Call       |           |           | 8,091.13000        | 8.09113            | 8,014,910         | 13.66      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.85  | Put        |           |           | 9.13000            | 0.00913            | 8,500             | 13.66      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.86  | Call       |           |           | 8,140.27000        | 8.14027            | 8,064,070         | 13.68      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.14  | Call       |           |           | 4,578.64000        | 4.57864            | 4,501,150         | 12.73      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.14  | Put        |           |           | 119.74000          | 0.11974            | 117,840           | 12.73      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 9.34   | Put        |           |           | 1,156.22000        | 1.15622            | 1,173,170         | 11.74      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.86  | Put        |           |           | 8.77000            | 0.00877            | 8,160             | 13.68      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.84  | Call       |           |           | 8,041.97000        | 8.04197            | 7,965,730         | 13.65      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 9.34   | Call       |           |           | 1,263.44000        | 1.26344            | 1,204,800         | 11.74      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.84  | Put        |           |           | 9.51000            | 0.00951            | 8,860             | 13.65      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.78  | Call       |           |           | 7,746.42000        | 7.74642            | 7,670,080         | 13.59      | 0.00        | 0                |             |
| R213                     | On | 05/08/2021 | 10.78  | Put        |           |           | 12.08000           | 0.01208            | 11,330            | 13.59      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.11  | Call       |           |           | 8,532.31000        | 8.53231            | 8,455,970         | 13.78      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.11  | Put        |           |           | 324.35000          | 0.32435            | 327,230           | 13.78      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.09  | Call       |           |           | 8,444.61000        | 8.44461            | 8,368,380         | 13.75      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.09  | Put        |           |           | 332.58000          | 0.33258            | 335,570           | 13.75      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.10  | Call       |           |           | 8,488.45000        | 8.48845            | 8,412,170         | 13.77      | 0.00        | 0                |             |
| R213                     | On | 04/11/2021 | 11.10  | Put        |           |           | 328.44000          | 0.32844            | 331,380           | 13.77      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.60  | Call       |           |           | 5,912.41000        | 5.91241            | 5,845,990         | 11.96      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.60  | Put        |           |           | 1,319.69000        | 1.31969            | 1,335,110         | 11.96      | 0.00        | 0                | 4:          |
| R213                     | On | 03/02/2022 | 10.00  | Call       |           |           | 3,813.17000        | 3.81317            | 3,757,420         | 11.29      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.00  | Put        |           |           | 2,252.50000        | 2.25250            | 2,278,590         | 11.29      | 0.00        | 0                | 4:          |
| R213                     | On | 03/02/2022 | 9.22   | Put        |           |           | 4,376.39000        | 4.37639            | 4,421,420         | 10.72      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.25  | Call       |           |           | 4,642.67000        | 4.64267            | 4,581,970         | 11.54      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.25  | Put        |           |           | 1,800.75000        | 1.80075            | 1,821,890         | 11.54      | 0.00        | 0                | 10          |
| R213                     | On | 03/02/2022 | 9.76   | Call       |           |           | 3,101.82000        | 3.10182            | 3,051,430         | 11.13      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 9.76   | Put        |           |           | 2,795.83000        | 2.79583            | 2,827,280         | 11.13      | 0.00        | 0                | 10          |
| R213                     | On | 03/02/2022 | 8.80   | Put        |           |           | 5,972.42000        | 5.97242            | 6,028,500         | 10.35      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 9.15   | Call       |           |           | 1,623.08000        | 1.62308            | 1,588,130         | 10.66      | 0.00        | 0                | 2:          |
| R213                     | On | 03/02/2022 | 10.15  | Call       |           |           | 4,303.36000        | 4.30336            | 4,244,550         | 11.44      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 10.15  | Put        |           |           | 1,970.83000        | 1.97083            | 1,993,860         | 11.44      | 0.00        | 0                | 20          |
| R213                     | On | 03/02/2022 | 9.58   | Call       |           |           | 2,615.68000        | 2.61568            | 2,569,620         | 11.00      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 9.58   | Put        |           |           | 3,266.88000        | 3.26688            | 3,302,660         | 11.00      | 0.00        | 0                | 20          |
| R213                     | On | 03/02/2022 | 8.63   | Put        |           |           | 6,731.77000        | 6.73177            | 6,791,860         | 10.28      | 0.00        | 0                |             |
| R213                     | On | 03/02/2022 | 9.22   | Call       |           |           | 1,768.20000        | 1.76820            | 1,731,390         | 10.72      | 0.00        | 0                | 4:          |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere    |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R213                     | On | 03/02/2022 | Bond Future | 9.97       | Call      |           | 3,720.61000        | 3.72061            | 3,665,500         | 11.27      | 0.00                | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.97       | Put       |           | 2,315.44000        | 2.31544            | 2,342,170         | 11.27      | 0.00                | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.98       | Call      |           | 3,751.43000        | 3.75143            | 3,696,110         | 11.28      | 0.00                | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.98       | Put       |           | 2,294.39000        | 2.29439            | 2,320,910         | 11.28      | 0.00                | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.96       | Call      |           | 3,689.90000        | 3.68990            | 3,635,010         | 11.26      | 0.00                | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 8.80       | Call      |           | 1,007.14000        | 1.00714            | 981,380           | 10.35      | 0.00                | 0                | 10            |
| R213                     | On | 03/02/2022 | Bond Future | 10.67      | Put       |           | 1,239.50000        | 1.23950            | 1,253,940         | 12.04      | 0.00                | 0                | 20            |
| R213                     | On | 03/02/2022 | Bond Future | 10.17      | Call      |           | 4,370.46000        | 4.37046            | 4,311,260         | 11.46      | 0.00                | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 10.17      | Put       |           | 1,935.72000        | 1.93572            | 1,958,360         | 11.46      | 0.00                | 0                | 20            |
| R213                     | On | 03/02/2022 | Bond Future | 9.15       | Put       |           | 4,618.52000        | 4.61852            | 4,665,410         | 10.66      | 0.00                | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 9.96       | Put       |           | 2,336.65000        | 2.33665            | 2,363,600         | 11.26      | 0.00                | 0                |               |
| R213                     | On | 03/02/2022 | Bond Future | 8.63       | Call      |           | 789.14000          | 0.78914            | 767,390           | 10.28      | 0.00                | 0                | 20            |
| R213                     | On | 03/02/2022 | Bond Future | 10.67      | Call      |           | 6,176.48000        | 6.17648            | 6,109,080         | 12.04      | 0.00                | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.64      | Call      |           | 5,724.44000        | 5.72444            | 5,662,540         | 11.84      | 0.00                | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.64      | Put       |           | 2,008.39000        | 2.00839            | 2,029,690         | 11.84      | 0.00                | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.65      | Call      |           | 5,758.61000        | 5.75861            | 5,696,560         | 11.85      | 0.00                | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.65      | Put       |           | 1,994.07000        | 1.99407            | 2,015,220         | 11.85      | 0.00                | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.63      | Call      |           | 5,690.59000        | 5.69059            | 5,628,840         | 11.83      | 0.00                | 0                |               |
| R213                     | On | 05/05/2022 | Bond Future | 10.63      | Put       |           | 2,023.08000        | 2.02308            | 2,044,530         | 11.83      | 0.00                | 0                |               |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2,800</b>  |
| <b>Total For R213</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>11,940</b> |
| R214                     | On | 05/08/2021 | Bond Future |            |           | 10.45181  | 70.23608           | 10.47374           | 70.10256          | 16.03      | 5,197,469.92        | 74               | 17,800        |
| R214                     | On | 04/11/2021 | Bond Future |            |           | 10.61779  | 67.71739           | 10.64014           | 67.58462          | 15.85      | 0.00                | 0                |               |
| R214                     | On | 03/02/2022 | Bond Future |            |           | 10.78865  | 68.49850           | 10.81160           | 68.36557          | 15.35      | 0.00                | 0                |               |
| R214                     | On | 05/05/2022 | Bond Future |            |           | 10.95644  | 66.03046           | 10.98018           | 65.89622          | 16.03      | 0.00                | 0                |               |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>5,197,469.92</b> | <b>74</b>        | <b>17,800</b> |
| R214                     | On | 05/08/2021 | Bond Future | 12.02      | Call      |           | 8,470.07000        | 8.47007            | 8,600,240         | 19.77      | 0.00                | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.02      | Put       |           | 17.00000           | 0.01700            | 13,650            | 19.77      | 0.00                | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.03      | Call      |           | 8,518.58000        | 8.51858            | 8,648,830         | 19.80      | 0.00                | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.03      | Put       |           | 16.49000           | 0.01649            | 13,220            | 19.80      | 0.00                | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.01      | Call      |           | 8,421.53000        | 8.42153            | 8,551,600         | 19.75      | 0.00                | 0                |               |
| R214                     | On | 05/08/2021 | Bond Future | 12.01      | Put       |           | 17.54000           | 0.01754            | 14,090            | 19.75      | 0.00                | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.46      | Call      |           | 9,838.46000        | 9.83846            | 9,956,180         | 19.56      | 0.00                | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.46      | Put       |           | 291.47000          | 0.29147            | 276,420           | 19.56      | 0.00                | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.47      | Call      |           | 9,881.55000        | 9.88155            | 9,999,410         | 19.59      | 0.00                | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.47      | Put       |           | 288.33000          | 0.28833            | 273,420           | 19.59      | 0.00                | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.48      | Call      |           | 9,924.55000        | 9.92455            | 10,042,550        | 19.61      | 0.00                | 0                |               |
| R214                     | On | 04/11/2021 | Bond Future | 12.48      | Put       |           | 285.17000          | 0.28517            | 270,400           | 19.61      | 0.00                | 0                |               |
| R214                     | On | 03/02/2022 | Bond Future | 11.41      | Put       |           | 1,832.85000        | 1.83285            | 1,783,950         | 15.88      | 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 | 03/02/2022 | Bond Future        | 11.39      | Call      |           | 5,081.39000        | 5.08139            | 5,164,780         | 15.85      | 0.00                 | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.39      | Put       |           | 1,866.05000        | 1.86605            | 1,816,510         | 15.85      | 0.00                 | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.40      | Call      |           | 5,118.19000        | 5.11819            | 5,201,900         | 15.86      | 0.00                 | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.40      | Put       |           | 1,849.47000        | 1.84947            | 1,800,250         | 15.86      | 0.00                 | 0                |                 |
| R214                      | On | 03/02/2022 | Bond Future        | 11.41      | Call      |           | 5,154.88000        | 5.15488            | 5,238,910         | 15.88      | 0.00                 | 0                |                 |
| R214                      | On | 05/05/2022 | Bond Future        | 11.75      | Call      |           | 6,352.67000        | 6.35267            | 6,439,590         | 17.03      | 0.00                 | 0                |                 |
| R214                      | On | 05/05/2022 | Bond Future        | 11.75      | Put       |           | 2,226.15000        | 2.22615            | 2,178,830         | 17.03      | 0.00                 | 0                |                 |
| R214                      | On | 05/05/2022 | Bond Future        | 11.73      | Call      |           | 6,281.18000        | 6.28118            | 6,367,610         | 16.99      | 0.00                 | 0                |                 |
| R214                      | On | 05/05/2022 | Bond Future        | 11.73      | Put       |           | 2,256.53000        | 2.25653            | 2,208,720         | 16.99      | 0.00                 | 0                |                 |
| R214                      | On | 05/05/2022 | Bond Future        | 11.74      | Call      |           | 6,316.90000        | 6.31690            | 6,403,580         | 17.01      | 0.00                 | 0                |                 |
| R214                      | On | 05/05/2022 | Bond Future        | 11.74      | Put       |           | 2,241.28000        | 2.24128            | 2,193,720         | 17.01      | 0.00                 | 0                |                 |
| <b>Total R214 Option</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For R214</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>5,197,469.92</b>  | <b>74</b>        | <b>17,8€</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>64,936,500.50</b> | <b>602</b>       | <b>1,106,5€</b> |
| E170                      | On | 01/08/2021 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                 | 0                |                 |
| <b>Total E170 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For E170</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| ES23                      | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                 | 0                |                 |
| <b>Total ES23 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ES23</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| ES23A                     | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                 | 0                |                 |
| <b>Total ES23A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ES23A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| ES26                      | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                 | 0                |                 |
| <b>Total ES26 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ES26</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| ES26A                     | On | 02/04/2026 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                 | 0                |                 |
| <b>Total ES26A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ES26A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| ES33                      | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                 | 0                |                 |
| <b>Total ES33 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ES33</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| ES33A                     | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                 | 0                |                 |
| <b>Total ES33A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ES33A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |
| ES42                      | On | 25/04/2042 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                 | 0                |                 |
| <b>Total ES42 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |                 |

| Contract Details                        | 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 ES42</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2025 On 31/01/2025 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2025 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2025</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2033 On 14/08/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |

| 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 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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                |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GOVI On 05/08/2021 GOVI                 |        |            | 792.05100 | 792.05100 | 791.72400          | 791.72400          |                   |            |  | 0.00        | 0                | 98         |
| GOVI On 04/11/2021 GOVI                 |        |            | 800.68400 | 800.68400 | 800.38000          | 800.38000          |                   |            |  | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 |        |            | 809.90900 | 809.90900 | 809.61800          | 809.61800          |                   |            |  | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 |        |            | 819.49200 | 819.49200 | 819.20200          | 819.20200          |                   |            |  | 0.00        | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>98</b>  |
| GOVI On 05/08/2021 GOVI                 | 719.14 | Call       |           |           | 725,840.00000      | 72.58400           | 729,110,000       |            |  | 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       |           |           | 725,740.00000      | 72.57400           | 729,010,000       |            |  | 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       |           |           | 725,940.00000      | 72.59400           | 729,210,000       |            |  | 0.00        | 0                |            |
| GOVI On 05/08/2021 GOVI                 | 719.13 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.40 | Call       |           |           | 719,800.00000      | 71.98000           | 722,840,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.40 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.41 | Call       |           |           | 719,700.00000      | 71.97000           | 722,740,000       |            |  | 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       |           |           | 719,600.00000      | 71.96000           | 722,640,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.42 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 | 792.76 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 | 792.74 | Call       |           |           | 168,780.00000      | 16.87800           | 171,690,000       |            |  | 0.00        | 0                |            |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Op Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|-------------|
| GOVI                     | On | 03/02/2022 | GOVI         | 792.74 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                |             |
| GOVI                     | On | 03/02/2022 | GOVI         | 792.75 | Call       |           |           | 168,680.00000      | 16.86800           | 171,590,000       |            | 0.00                 | 0                |             |
| GOVI                     | On | 03/02/2022 | GOVI         | 792.75 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                |             |
| GOVI                     | On | 03/02/2022 | GOVI         | 792.76 | Call       |           |           | 168,580.00000      | 16.85800           | 171,490,000       |            | 0.00                 | 0                |             |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.25 | Call       |           |           | 309,520.00000      | 30.95200           | 312,420,000       |            | 0.00                 | 0                |             |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.25 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                |             |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.23 | Call       |           |           | 309,720.00000      | 30.97200           | 312,620,000       |            | 0.00                 | 0                |             |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.23 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                |             |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.24 | Call       |           |           | 309,620.00000      | 30.96200           | 312,520,000       |            | 0.00                 | 0                |             |
| GOVI                     | On | 05/05/2022 | GOVI         | 788.24 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                |             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |             |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>9€</b>   |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>9€</b>   |
| AL37                     | On | 05/08/2021 | Index Future |        |            | 790.29400 | 790.29400 | 790.64800          | 790.64800          |                   |            | 0.00                 | 0                |             |
| AL37                     | On | 04/11/2021 | Index Future |        |            | 798.90800 | 798.90800 | 799.29200          | 799.29200          |                   |            | 0.00                 | 0                |             |
| AL37                     | On | 03/02/2022 | Index Future |        |            | 808.11200 | 808.11200 | 808.51800          | 808.51800          |                   |            | 0.00                 | 0                |             |
| AL37                     | On | 05/05/2022 | Index Future |        |            | 817.67400 | 817.67400 | 818.08800          | 818.08800          |                   |            | 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 | 05/08/2021 | Index Future |        |            | 908.16400 | 908.16400 | 909.06200          | 909.06200          |                   |            | 0.00                 | 0                |             |
| AL7T                     | On | 04/11/2021 | Index Future |        |            | 918.06200 | 918.06200 | 919.00100          | 919.00100          |                   |            | 0.00                 | 0                |             |
| AL7T                     | On | 03/02/2022 | Index Future |        |            | 928.64000 | 928.64000 | 929.60800          | 929.60800          |                   |            | 0.00                 | 0                |             |
| AL7T                     | On | 05/05/2022 | Index Future |        |            | 939.62800 | 939.62800 | 940.61200          | 940.61200          |                   |            | 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 | 05/08/2021 | Index Future |        |            | 802.26200 | 802.26200 | 801.87500          | 801.87500          |                   |            | 0.00                 | 0                | 1'          |
| ALBI                     | On | 04/11/2021 | Index Future |        |            | 811.00700 | 811.00700 | 810.64200          | 810.64200          |                   |            | 0.00                 | 0                |             |
| ALBI                     | On | 03/02/2022 | Index Future |        |            | 820.35100 | 820.35100 | 819.99900          | 819.99900          |                   |            | 0.00                 | 0                |             |
| ALBI                     | On | 05/05/2022 | Index Future |        |            | 830.05700 | 830.05700 | 829.70500          | 829.70500          |                   |            | 0.00                 | 0                |             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>11</b>   |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>11</b>   |
| IGOV                     | On | 05/08/2021 | Index Future |        |            | 290.48300 | 290.48300 | 290.49500          | 290.49500          |                   |            | 11,619,320.00        | 4                | 4€          |
| IGOV                     | On | 04/11/2021 | Index Future |        |            | 293.72100 | 293.72100 | 293.74300          | 293.74300          |                   |            | 0.00                 | 0                |             |
| IGOV                     | On | 03/02/2022 | Index Future |        |            | 297.17600 | 297.17600 | 297.20400          | 297.20400          |                   |            | 0.00                 | 0                |             |
| IGOV                     | On | 05/05/2022 | Index Future |        |            | 300.76200 | 300.76200 | 300.79300          | 300.79300          |                   |            | 0.00                 | 0                |             |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>11,619,320.00</b> | <b>4</b>         | <b>4€</b>   |
| <b>Total For IGOV</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>11,619,320.00</b> | <b>4</b>         | <b>4€</b>   |
| <b>Total for Index</b>   |    |            |              |        |            |           |           |                    |                    |                   |            | <b>11,619,320.00</b> | <b>4</b>         | <b>57</b>   |

| Contract Details                    | Strike | Call / Put         | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                | Contracts Traded | Op Interest     |
|-------------------------------------|--------|--------------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|-----------------|
| JIBAR f On 21/07/2021               |        | Jibar Future       | 3.71500   | 96.28500  | 3.71500            | 96.28500           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 18/08/2021               |        | Jibar Future       | 3.87000   | 96.13000  | 3.86000            | 96.14000           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 15/09/2021               |        | Jibar Future       | 3.90500   | 96.09500  | 3.90500            | 96.09500           |                   |            |  | 0.00                 | 0                | 30,00           |
| JIBAR f On 20/10/2021               |        | Jibar Future       | 4.12000   | 95.88000  | 4.11000            | 95.89000           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 17/11/2021               |        | Jibar Future       | 4.17000   | 95.83000  | 4.16000            | 95.84000           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 15/12/2021               |        | Jibar Future       | 4.35500   | 95.64500  | 4.33500            | 95.66500           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 16/03/2022               |        | Jibar Future       | 4.68000   | 95.32000  | 4.64000            | 95.36000           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 15/06/2022               |        | Jibar Future       | 5.10500   | 94.89500  | 5.05500            | 94.94500           |                   |            |  | 0.00                 | 0                | 4,7             |
| JIBAR f On 21/09/2022               |        | Jibar Future       | 5.27500   | 94.72500  | 5.22500            | 94.77500           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 21/12/2022               |        | Jibar Future       | 5.66000   | 94.34000  | 5.59000            | 94.41000           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 15/03/2023               |        | Jibar Future       | 5.81000   | 94.19000  | 5.74000            | 94.26000           |                   |            |  | 0.00                 | 0                |                 |
| JIBAR f On 21/06/2023               |        | Jibar Future       | 5.86500   | 94.13500  | 5.85500            | 94.14500           |                   |            |  | 0.00                 | 0                |                 |
| <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 | 90.70000  | 90.70000  | 90.70000           | 90.70000           |                   |            |  | 0.00                 | 0                | 5,7             |
| <b>Total 5Y STND Future</b>         |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>5,7</b>      |
| <b>Total For 5Y STND</b>            |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>5,7</b>      |
| <b>Total for Interest Rate Swap</b> |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>5,7</b>      |
| <b>Total for Derivatives :</b>      |        |                    |           |           |                    |                    |                   |            |  | <b>76,555,820.50</b> | <b>606</b>       | <b>1,138,65</b> |
| ABCPI On 07/12/2023                 |        | Spot Bond          | 2.33000   | 313.11203 | 2.33000            | 313.02460          |                   |            |  | 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            | 100.35006          |                   |            |  | 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            | 100.66148          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABF003 SPOT</b>            |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABF003</b>             |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABF004 On 30/06/2026                |        | Spot Bond          | 9.65000   | 100.23202 | 9.65000            | 100.20621          |                   |            |  | 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            | 100.60818          |                   |            |  | 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>         |                 |
| ABFN01 On 17/03/2026                |        | Spot Bond          |           |           | 0.00000            | 100.33150          |                   |            |  | 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 ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN1: On 14/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16867          |                   |            |  | 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            | 101.67246          |                   |            |  | 0.00        | 0                | 250,000,00        |
| <b>Total ABFN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| <b>Total For ABFN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| ABFN1: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.56235          |                   |            |  | 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            | 101.23276          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.51926          |                   |            |  | 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            | 103.68996          |                   |            |  | 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            | 101.77362          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 103.05798          |                   |            |  | 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            | 100.65730          |                   |            |  | 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            | 101.13941          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27466          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ABFN3 On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 102.22937          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83424          |                   |            |  | 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            | 101.16689          |                   |            |  | 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            | 102.09850          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN33</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07730          |                   |            |  | 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            | 101.34302          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.73746          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN36 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN36</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3 On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 102.30275          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total ABFN37 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For ABFN37</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| ABFN3 On 23/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01399          |                   |            |  | 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            | 100.48029          |                   |            |  | 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            | 100.75482          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN40 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN40</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN4 On 16/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.03827          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN41 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 ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 99.58264           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92665           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92432           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 99.92271           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19821          |                   |            |  | 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            | 100.56182          |                   |            |  | 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            | 100.58931          |                   |            |  | 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>         |            |
| ABFN4: On 30/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23337          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 30/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.07074          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 30/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.16919          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 30/03/2031 Spot Bond |        |            |           |           | 0.00000            | 99.91724           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABJ01: On 03/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69813          |                   |            |  | 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 ABJ01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>          |            |
| <b>Total For ABJ01</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>          |            |
| ABJ02 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.27002          |                   |            |                             | 0.00                 | 0                 |            |
| <b>Total ABJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>          |            |
| <b>Total For ABJ02</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>          |            |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.08220          |                   |            |                             | 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>          |            |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 3.70000   | 3.70000   | 3.70000            | 150.39827          |                   |            | 821,400,000,000.00          | 222,000,000          | 111,000,00        |            |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>821,400,000,000.00</b>   | <b>222,000,000</b>   | <b>111,000,00</b> |            |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            | <b>821,400,000,000.00</b>   | <b>222,000,000</b>   | <b>111,000,00</b> |            |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 102.55719 | 100.00000          | 102.31310          |                   |            | 0.00                        | 0                    |                   |            |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                   |            |
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                   |            |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 6.95000   | 6.95000   | 6.95000            | 143.47197          |                   |            | 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 | 23.18949  | 100.00000          | 23.13344           |                   |            | 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>             |                   |            |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 2.55000   | 2.55000   | 2.55000            | 152.39050          |                   |            | 0.00                        | 0                    |                   |            |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                   |            |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                   |            |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 3.73500   | 3.73500   | 3.73500            | 198.76745          |                   |            | 3,735,000,000,000.00        | 1,000,000,000        | 500,000,00        |            |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,735,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,00</b> |            |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |            | <b>3,735,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,00</b> |            |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 4.51000   | 4.51000   | 4.51000            | 221.88158          |                   |            | 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  |        |            | 6.91000   | 6.91000   | 6.91000            | 104.01069          |                   |            | 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  |        |            | 7.48000   | 7.48000   | 7.48000            | 113.80329          |                   |            | 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>             |                   |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ABS13 On 14/05/2022 Spot Bond  |        |            | 4.95000   | 105.33608 | 4.95000            | 105.32209          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 5.44000   | 107.06733 | 5.44000            | 107.05172          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 7.04500   | 113.98801 | 7.04500            | 113.96656          |                   |            |  | 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  |        |            | 8.25500   | 113.24871 | 8.25500            | 113.22382          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 5.88000   | 110.90209 | 5.88000            | 110.88464          |                   |            |  | 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   |        |            | 7.80500   | 107.02024 | 7.80500            | 106.99798          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 12.83721  | 100.00000          | 12.80896           |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABSI2 On 07/12/2023 Spot Bond  |        |            | 1.68000   | 317.75718 | 1.68000            | 317.67403          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 1.10500   | 174.21900 | 1.10500            | 174.17607          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 10.35500  | 10.35500  | 10.35500           | 101.39444          |                   |            |  | 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            | 100.30271          |                   |            |  | 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            | 100.29354          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ACL098 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 ACL098</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL12 <sup>€</sup> On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28231          |                   |            |  | 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>         |            |
| ACL14 <sup>€</sup> On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28371          |                   |            |  | 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>         |            |
| ACL18 <sup>€</sup> On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.91266           |                   |            |  | 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>         |            |
| ACL19 <sup>€</sup> On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29289          |                   |            |  | 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>         |            |
| ACL19 <sup>€</sup> On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29289          |                   |            |  | 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>         |            |
| ACL20 <sup>1</sup> On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.30073          |                   |            |  | 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>         |            |
| ACL20 <sup>€</sup> On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.30073          |                   |            |  | 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>         |            |
| ACL20 <sup>€</sup> On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 158.57804          |                   |            |  | 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>         |            |
| ACL20 <sup>€</sup> On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 160.95462          |                   |            |  | 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>         |            |
| ACL21 <sup>7</sup> On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27819          |                   |            |  | 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>         |            |
| ACL22 <sup>1</sup> On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27633          |                   |            |  | 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>         |            |
| ACL22 <sup>€</sup> On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26942          |                   |            |  | 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 ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| AECI01 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52360          |                   |            |  | 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            | 101.52996          |                   |            |  | 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            | 100.90465          |                   |            |  | 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            | 100.94248          |                   |            |  | 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            | 102.08361          |                   |            |  | 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            | 100.68657          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.60514          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.94828          |                   |            |  | 0.00        | 193,000,000        | 226,500,000        |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>193,000,000</b> | <b>226,500,000</b> |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>193,000,000</b> | <b>226,500,000</b> |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.85416          |                   |            |  | 0.00        | 148,000,000        | 37,000,000         |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>148,000,000</b> | <b>37,000,000</b>  |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>148,000,000</b> | <b>37,000,000</b>  |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.72243          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total AGT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For AGT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| AGT04 On 27/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 105.41825          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total AGT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For AGT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF2A: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.17455          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2B: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.17455          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2C: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.37147          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3A: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14176          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3A: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13082          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3B: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25119          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3B: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37154          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.76528          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.88555          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73795          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71931          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2023 Spot Bond |        |            | 6.60000   | 110.09786 | 6.60000            | 110.07811          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A3 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 AHF5A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| AHF5B On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75850          |                   |            |  | 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            | 100.81072          |                   |            |  | 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            | 101.55587          |                   |            |  | 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            | 100.95770          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total AHF6A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For AHF6A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| AHF6A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.28183          |                   |            |  | 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            | 100.75842          |                   |            |  | 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            | 100.81063          |                   |            |  | 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            | 101.17535          |                   |            |  | 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            | 100.88497          |                   |            |  | 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>             |                    |
| AHF7A On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.70619          |                   |            |  | 0.00        | 1,000,000,000        | 500,000,000        |
| <b>Total AHF7A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For AHF7A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| AHF7B On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.78454          |                   |            |  | 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>             |                    |
| AHF7B On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.76495          |                   |            |  | 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 AHF7B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7C On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.83673          |                   |            |  | 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>         |            |
| AHF7C On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.81194          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7D On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.27933          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF7D On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.21436          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 7.33000   | 109.45443 | 7.33000            | 109.43291          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 7.83000   | 104.62370 | 7.83000            | 104.60187          |                   |            |  | 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  |        |            | 11.26000  | 94.12680  | 11.26000           | 94.09878           |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 5.88500   | 176.61381 | 5.88500            | 176.54770          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.33454          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.08411          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.39484          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| APF08 On 24/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12273          |                   |            |  | 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            | 101.37098          |                   |            |  | 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            | 100.54588          |                   |            |  | 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            | 100.83395          |                   |            |  | 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>         |            |
| APF14 On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.33002          |                   |            |  | 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            | 100.82171          |                   |            |  | 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>         |            |
| APF16 On 07/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60383          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02 On 07/12/2033 Spot Bond |        |            | 4.86000   | 236.49946 | 4.86000            | 236.41738          |                   |            |  | 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 |        |            | 4.87500   | 214.18328 | 4.87500            | 214.10882          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13 On 31/01/2022 Spot Bond |        |            | 2.08000   | 173.28782 | 2.08000            | 173.24049          |                   |            |  | 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 31/01/2022 Spot Bond |        |            | 2.12500   | 173.24509 | 2.12500            | 173.19755          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN149 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN149</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 31/03/2028 Spot Bond |        |            | 4.62500   | 188.47382 | 4.62500            | 188.40959          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 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 ASN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15: On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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            | 100.96307          |                   |            |  | 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            | 100.78983          |                   |            |  | 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>         |            |
| ASN17: On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17: On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17: On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32469          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13293          |                   |            |  | 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 |        |            | 5.02000   | 107.89215 | 5.02000            | 107.85408          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN195 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25472          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN200 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25850          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN203 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27871          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN204 On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88909          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN208 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00464          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN209 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60436          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN214 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32378          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN264 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25173          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN274 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81399          |                   |            |  | 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>         |            |
| ASN278 On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 100.79019          |                   |            |  | 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>         |            |
| ASN279 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75588          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN28( On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39791          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN29( On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20521          |                   |            |  | 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            | 100.27542          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31( On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35127          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31( On 31/03/2029 Spot Bond |        |            | 4.06500   | 4.06500   | 4.06500            | 105.98805          |                   |            |  | 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 |        |            | 5.01500   | 5.01500   | 5.01500            | 96.06458           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26102          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29746          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33( On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94544          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.46723           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33( On 31/01/2038 Spot Bond |        |            | 5.13000   | 106.39394 | 5.13000            | 106.35606          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27999          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN341 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 ASN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN341 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25467          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN351 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26212          |                   |            |  | 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            | 100.26848          |                   |            |  | 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            | 100.26848          |                   |            |  | 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            | 100.60422          |                   |            |  | 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            | 100.32136          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN373 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26338          |                   |            |  | 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>         |            |
| ASN374 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27305          |                   |            |  | 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>         |            |
| ASN381 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08946          |                   |            |  | 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>         |            |
| ASN383 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36012          |                   |            |  | 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>         |            |
| ASN384 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36012          |                   |            |  | 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>         |            |
| ASN388 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94896          |                   |            |  | 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 ASN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN386 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26568          |                   |            |  | 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>         |            |
| ASN388 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70744          |                   |            |  | 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>         |            |
| ASN395 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32344          |                   |            |  | 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>         |            |
| ASN399 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26384          |                   |            |  | 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>         |            |
| ASN409 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30982          |                   |            |  | 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>         |            |
| ASN415 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47285          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN419 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            | 104.07789          |                   |            |  | 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>         |            |
| ASN421 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23264          |                   |            |  | 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>         |            |
| ASN449 On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23989          |                   |            |  | 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            | 100.33230          |                   |            |  | 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN45 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11520          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN458 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN458</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 104.15772          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN459 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN459</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.89590           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN460 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN460</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.89481           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN461 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN461</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46 On 28/02/2023 Spot Bond |        |            | 9.94000   | 9.94000   | 9.94000            | 103.48633          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN462 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN462</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46 On 31/03/2024 Spot Bond |        |            | 10.38000  | 10.38000  | 10.38000           | 102.77508          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN463 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN463</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46 On 31/01/2022 Spot Bond |        |            | 9.39500   | 9.39500   | 9.39500            | 104.08856          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN469 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN469</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47 On 31/08/2024 Spot Bond |        |            | 10.90500  | 10.90500  | 10.90500           | 103.82219          |                   |            |  | 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            | 100.95080          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN471 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN471</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11802          |                   |            |  | 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            | 102.65068          |                   |            |  | 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            | 103.33479          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN474 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 ASN474</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82217          |                   |            |  | 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            | 100.27139          |                   |            |  | 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            | 100.32367          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 104.86500          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 28/02/2025 Spot Bond |        |            | 10.63000  | 10.63000  | 10.63000           | 103.72653          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27047          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 02/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47566          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45211          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN492 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN492</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10693          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 08/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37987          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN494 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN494</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33003          |                   |            |  | 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>         |            |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33003          |                   |            |  | 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 ASN498 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN498</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN50 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.26361          |                   |            |  | 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>         |            |
| ASN50 On 21/12/2026 Spot Bond |        |            | 9.00000   | 100.43390 | 9.00000            | 108.95814          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN508 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN508</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN50 On 21/12/2026 Spot Bond |        |            | 8.18000   | 100.39507 | 8.18000            | 109.23208          |                   |            |  | 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>         |            |
| ASN51 On 21/12/2026 Spot Bond |        |            | 8.36000   | 100.40360 | 8.36000            | 104.90685          |                   |            |  | 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>         |            |
| ASN51 On 21/12/2026 Spot Bond |        |            | 8.36000   | 100.40360 | 8.36000            | 104.45978          |                   |            |  | 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>         |            |
| ASN52 On 31/07/2022 Spot Bond |        |            | 9.10000   | 103.98609 | 9.10000            | 103.96053          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN522 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN522</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52 On 31/07/2024 Spot Bond |        |            | 11.05000  | 104.83748 | 11.05000           | 104.80634          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN525 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN525</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53 On 31/07/2024 Spot Bond |        |            | 11.00000  | 104.81566 | 11.00000           | 104.78466          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN530 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN530</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53 On 31/01/2024 Spot Bond |        |            | 10.50000  | 104.59744 | 10.50000           | 104.56788          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN532 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN532</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53 On 31/01/2024 Spot Bond |        |            | 10.50000  | 104.59744 | 10.50000           | 104.56788          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN538 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN538</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.10279          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN54: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.06495          |                   |            |  | 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            | 101.16112          |                   |            |  | 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  | 104.64109 | 10.60000           | 104.61124          |                   |            |  | 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  | 101.30674 | 10.47000           | 104.55487          |                   |            |  | 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  | 104.61197 | 10.55000           | 104.58193          |                   |            |  | 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            | 101.01276          |                   |            |  | 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 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20491          |                   |            |  | 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            | 100.54759          |                   |            |  | 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 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36315          |                   |            |  | 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            | 100.25470          |                   |            |  | 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            | 100.28853          |                   |            |  | 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 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98274          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN583 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 ASN583</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43923          |                   |            |  | 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>         |            |
| ASN58 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87058          |                   |            |  | 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>         |            |
| ASN58 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44779          |                   |            |  | 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>         |            |
| ASN58 On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80887          |                   |            |  | 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>         |            |
| ASN59 On 31/01/2022 Spot Bond |        |            | 9.22000   | 103.71965 | 9.22000            | 104.01261          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN595 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN595</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.98665           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN596 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN596</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.89847           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN597 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN597</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 16/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06763          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN598 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN598</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 22/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97541          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN599 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN599</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05836          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN600 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN600</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 23/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.18233          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN601 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN601</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.79958          |                   |            |  | 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 ASN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN602 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.06202          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN607 On 29/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN609 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.30016          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN610 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16204          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN611 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14471          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN613 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.28394          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN614 On 10/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77823          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN615 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN615 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31780          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN616 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78049          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN617 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.24796          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN618 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN618</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN618 On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18559          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN620 On 13/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88199          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN621 On 13/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82300          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN622 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66503          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN623 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77790          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN624 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.26878          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN625 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.59215          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN626 On 25/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.59215          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN627 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87836          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN631 On 08/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37401          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN632 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.09680          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN633 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49299          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN634 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.40920          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN634 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 ASN634</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| ASN63: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.37812          |                   |                              | 0.00                  | 0                    |            |
| <b>Total ASN635 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For ASN635</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| ASN63: On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17808          |                   |                              | 0.00                  | 0                    |            |
| <b>Total ASN638 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For ASN638</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| ASN64: On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 103.23534          |                   |                              | 0.00                  | 0                    |            |
| <b>Total ASN641 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For ASN641</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| ASN64: On 01/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |                              | 0.00                  | 0                    |            |
| <b>Total ASN643 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For ASN643</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             |            |
| ASN64: On 06/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 500,000,000,000,000.00       | 5,000,000,000         | 2,500,000,000        |            |
| <b>Total ASN644 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>5,000,000,000</b>  | <b>2,500,000,000</b> |            |
| <b>Total For ASN644</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>5,000,000,000</b>  | <b>2,500,000,000</b> |            |
| ASN64: On 12/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 000,000,000,000,000.00       | 10,000,000,000        | 5,000,000,000        |            |
| <b>Total ASN645 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>5,000,000,000</b> |            |
| <b>Total For ASN645</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>5,000,000,000</b> |            |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 5.61000   | 105.21462 | 5.61000            | 105.19879          |                   | 0.00                         | 0                     | 0                    |            |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 102.67354 | 9.30000            | 102.64817          |                   | 0.00                         | 0                     | 0                    |            |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.85129          |                   | 0.00                         | 0                     | 0                    |            |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.80740          |                   | 0.00                         | 0                     | 0                    |            |
| <b>Total BAW28 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For BAW28</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.68749          |                   | 0.00                         | 0                     | 0                    |            |
| <b>Total BAW29 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For BAW29</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |            |
| BAW30 On 05/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.58112          |                   | 0.00                         | 0                     | 0                    |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BAW30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW31 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.11234          |                   |            |  | 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  |        |            | 6.50500   | 100.71385 | 6.50500            | 100.69623          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW34 On 09/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.71674          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW35 On 18/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.82458          |                   |            |  | 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            | 101.09816          |                   |            |  | 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>         |            |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.60992          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18131          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA67 On 31/03/2023 Spot Bond |        |            | 8.80000   | 8.80000   | 8.80000            | 104.00196          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA72 On 31/03/2026 Spot Bond |        |            | 10.96500  | 10.96500  | 10.96500           | 107.64680          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA73 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16454          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16193          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.15828          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA76 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.15844          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16060          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA78 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42464          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA79 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18671          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18185          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA81 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19214          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18617          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA83 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19150          |                   |            |  | 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>         |            |
| BAYA84 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18051          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA85 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19133          |                   |            |  | 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>         |            |
| BAYA86 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18134          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA86 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 BAYA86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA87 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19161          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA88 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18628          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA89 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18100          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA89 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA89</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA90 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18634          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA91 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17603          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21808          |                   |            |  | 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>         |            |
| BAYB15 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21808          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB16 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22371          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB17 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21879          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB19 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50472          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB20 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22962          |                   |            |  | 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 BAYB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BD0302 On 18/04/2028 Spot Bond |        |            | 7.91000   | 7.91000   | 7.91000            | 102.86336          |                   |            |  | 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            | 101.02355          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX31 On 05/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.19749          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX32 On 01/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.10186          |                   |            |  | 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            | 100.49401          |                   |            |  | 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  |        |            | 7.60000   | 108.64638 | 7.60000            | 108.62435          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL08 On 03/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.70821          |                   |            |  | 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>         |            |
| BGL12 On 20/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.38709          |                   |            |  | 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  |        |            | 6.60000   | 105.07203 | 6.60000            | 105.05317          |                   |            |  | 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            | 102.30741          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL15 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.93107          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91933          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22516          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.50561          |                   |            |  | 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            | 104.34660          |                   |            |  | 0.00        | 372,600,000        | 186,300,00          |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>372,600,000</b> | <b>186,300,00</b>   |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>372,600,000</b> | <b>186,300,00</b>   |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.99991          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69197          |                   |            |  | 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            | 100.83853          |                   |            |  | 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            | 101.12983          |                   |            |  | 0.00        | 0                  | 1,000,000,00        |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,00</b> |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,00</b> |
| BID11 On 15/11/2023 Spot Bond |        |            | 6.34000   | 108.43566 | 6.34000            | 108.41727          |                   |            |  | 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            | 100.35738          |                   |            |  | 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            | 100.58042          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| BID14 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81546          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total BID14 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 BID14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04185          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22461          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 99.93397           |                   |            |  | 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            | 99.62300           |                   |            |  | 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            | 96.65000           |                   |            |  | 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            | 65.27600           |                   |            |  | 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            | 100.73022          |                   |            |  | 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>         |            |
| BNPP0 On 06/07/2026 Spot Bond |        |            |           |           | 0.00000            | 55.54100           |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP1 On 01/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.48299          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF1 On 23/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.05333          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF1 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.77776           |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF1 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69531          |                   |            |  | 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 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            | 100.40725          |                   |            |  | 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            | 99.55140           |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2(On 16/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2(On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88507           |                   |            |  | 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            | 100.92929          |                   |            |  | 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            | 101.00135          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2(On 12/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.95067           |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2(On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.94655           |                   |            |  | 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            | 100.88783          |                   |            |  | 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            | 100.92926          |                   |            |  | 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            | 100.96528          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value                | Contracts Traded   | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|--------------------|------------|
| BWZJ2 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97748          |                   |            |                             | 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>           |            |
| BWZJ2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14144          |                   |            |                             | 0.00                 | 0                  |            |
| <b>Total BWZJ24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For BWZJ24</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| CBL29 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.46558           |                   |            |                             | 0.00                 | 0                  |            |
| <b>Total CBL29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For CBL29</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>           |            |
| CCT01 On 23/06/2023 Spot Bond |        |            | 7.40500   | 109.78873 | 7.40500            | 109.76693          |                   |            |                             | 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 |        |            | 7.65000   | 111.06541 | 7.65000            | 111.04263          |                   |            | 5,015,646,000,000.00        | 655,640,000          | 227,820,000        |            |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,015,646,000,000.00</b> | <b>655,640,000</b>   | <b>227,820,000</b> |            |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            | <b>5,015,646,000,000.00</b> | <b>655,640,000</b>   | <b>227,820,000</b> |            |
| CCT03 On 15/03/2025 Spot Bond |        |            | 8.49000   | 111.78987 | 8.49000            | 111.76461          |                   |            | 9,169,200,000,000.00        | 1,080,000,000        | 270,000,000        |            |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,169,200,000,000.00</b> | <b>1,080,000,000</b> | <b>270,000,000</b> |            |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            | <b>9,169,200,000,000.00</b> | <b>1,080,000,000</b> | <b>270,000,000</b> |            |
| CCT04 On 17/07/2027 Spot Bond |        |            | 9.67500   | 102.00070 | 9.67500            | 101.02976          |                   |            | 0.00                        | 0                    | 0                  |            |
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>           |            |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>           |            |
| CGR42 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.48717          |                   |            | 0.00                        | 0                    | 0                  |            |
| <b>Total CGR42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>           |            |
| <b>Total For CGR42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>           |            |
| CGR43 On 08/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24266          |                   |            | 0.00                        | 0                    | 0                  |            |
| <b>Total CGR43 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>           |            |
| <b>Total For CGR43</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>           |            |
| CGR45 On 30/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.36579          |                   |            | 0.00                        | 0                    | 0                  |            |
| <b>Total CGR45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>           |            |
| <b>Total For CGR45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>           |            |
| CGR46 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86748          |                   |            | 0.00                        | 0                    | 0                  |            |
| <b>Total CGR46 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 CGR46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR47 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.92836          |                   |            |  | 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            | 101.65778          |                   |            |  | 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            | 101.76133          |                   |            |  | 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>         |            |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 163.92033 | 3.14000            | 163.78926          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN198 On 13/09/2021 Spot Bond |        |            | 2.05000   | 2.05000   | 2.05000            | 163.51083          |                   |            |  | 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   | 111.56255 | 4.77000            | 108.69600          |                   |            |  | 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            | 102.47500          |                   |            |  | 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            | 99.87844           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN362 On 20/03/2024 Spot Bond |        |            | 7.37000   | 110.81406 | 7.37000            | 110.79226          |                   |            |  | 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   | 113.96446 | 8.70700            | 117.96300          |                   |            |  | 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            | 101.33409          |                   |            |  | 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 CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN37( On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23475          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN37( On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 105.53025          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN37( On 20/03/2024 Spot Bond |        |            | 10.98000  | 102.16715 | 10.98000           | 102.13747          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38( On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 113.63800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38( On 20/09/2024 Spot Bond |        |            | 6.50000   | 119.36192 | 6.50000            | 115.97100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38( On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.82400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39( On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27540          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39( On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89741          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39( On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88992          |                   |            |  | 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>         |            |
| CLN45( On 31/01/2022 Spot Bond |        |            | 2.05000   | 173.31635 | 2.05000            | 173.26915          |                   |            |  | 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>         |            |
| CLN45( On 31/01/2025 Spot Bond |        |            | 5.25000   | 139.23911 | 5.25000            | 139.18911          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN454 On 31/01/2025 Spot Bond |        |            | 5.69000   | 137.21838 | 5.69000            | 137.16747          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN454 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN454</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN456 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 103.30600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN456 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN456</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN457 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85625          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN457 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN457</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN458 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77618          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN460 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84363          |                   |            |  | 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 |        |            | 6.80000   | 105.32191 | 6.80000            | 105.30277          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN465 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69060          |                   |            |  | 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            | 100.25780          |                   |            |  | 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            | 100.48005          |                   |            |  | 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            | 100.93632          |                   |            |  | 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>         |            |
| CLN477 On 29/11/2021 Spot Bond |        |            | 100.00000 | 75.22017  | 100.00000          | 75.07240           |                   |            |  | 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>         |            |

| Contract Details               | 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 CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN480 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.86958          |                   |            |  | 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>         |            |
| CLN484 On 02/12/2021 Spot Bond |        |            | 6.29500   | 102.25521 | 6.29500            | 102.23802          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN485 On 28/07/2022 Spot Bond |        |            | 6.60000   | 106.64005 | 6.60000            | 106.62092          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN488 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47877          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN490 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32102          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN493 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65083          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN495 On 04/09/2024 Spot Bond |        |            | 7.00000   | 112.01422 | 7.00000            | 111.99327          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN496 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.61832          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN497 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93795           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN501 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93409           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.33436           |                   |            |  | 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            | 101.80493          |                   |            |  | 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 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            | 100.53115          |                   |            |  | 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            | 100.38642          |                   |            |  | 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            | 95.32304           |                   |            |  | 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   | 103.11131 | 9.96000            | 103.08408          |                   |            |  | 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  | 101.88567 | 10.01000           | 101.85848          |                   |            |  | 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            | 100.76387          |                   |            |  | 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   | 100.23084 | 9.60000            | 100.40851          |                   |            |  | 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            | 100.38285          |                   |            |  | 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            | 100.65190          |                   |            |  | 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>         |            |
| CLN524 On 09/09/2022 Spot Bond |        |            | 9.20000   | 103.02684 | 9.20000            | 103.00165          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN525 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.98817          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN526 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58776          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.13325          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.55679          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN529 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89278          |                   |            |  | 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>         |            |
| CLN531 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38285          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN533 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29848          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN534 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 99.82966           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN535 On 18/07/2025 Spot Bond |        |            | 9.13500   | 103.76527 | 9.13500            | 103.73968          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN536 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 98.67501           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN537 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13499          |                   |            |  | 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            | 99.80453           |                   |            |  | 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            | 141.27200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN541 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 CLN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN541 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61467          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN542 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95622          |                   |            |  | 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>         |            |
| CLN545 On 21/08/2026 Spot Bond |        |            | 8.60500   | 109.56106 | 8.60500            | 109.53556          |                   |            |  | 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>         |            |
| CLN546 On 29/03/2025 Spot Bond |        |            | 8.65500   | 107.18761 | 8.65500            | 107.16293          |                   |            |  | 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>         |            |
| CLN547 On 12/11/2025 Spot Bond |        |            | 8.74500   | 106.60073 | 8.74500            | 106.57594          |                   |            |  | 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>         |            |
| CLN548 On 18/04/2028 Spot Bond |        |            |           |           | 0.00000            | 305.74953          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN553 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN553</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN553 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN554 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN554 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87198          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN556 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89049          |                   |            |  | 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            | 100.72993          |                   |            |  | 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            | 99.78238           |                   |            |  | 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 CLN559 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN559</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN560 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.59200          |                   |            |  | 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>         |            |
| CLN561 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.94526          |                   |            |  | 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>         |            |
| CLN562 On 12/11/2025 Spot Bond |        |            | 10.19000  | 101.41373 | 10.19000           | 101.44355          |                   |            |  | 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>         |            |
| CLN563 On 12/11/2025 Spot Bond |        |            | 8.60500   | 107.11504 | 8.60500            | 107.09052          |                   |            |  | 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>         |            |
| CLN564 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94540          |                   |            |  | 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>         |            |
| CLN565 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69962          |                   |            |  | 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>         |            |
| CLN566 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.39624          |                   |            |  | 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>         |            |
| CLN567 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55318          |                   |            |  | 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>         |            |
| CLN568 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88996          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN571 On 12/11/2025 Spot Bond |        |            | 8.83500   | 105.60611 | 8.83500            | 105.58131          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN572 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.93707          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN574 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89470          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN575 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36941          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN577 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32595          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN578 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.83689           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN579 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09921          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN581 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92928          |                   |            |  | 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>         |            |
| CLN582 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57852          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN583 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39892          |                   |            |  | 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            | 99.85345           |                   |            |  | 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            | 100.56274          |                   |            |  | 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            | 102.71196          |                   |            |  | 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            | 100.45495          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN587 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 CLN587</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN587 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN588 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN588</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN588 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31948          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN589 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27618          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN590 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN590</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN590 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.10235          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN591 On 05/12/2026 Spot Bond |        |            | 3.67000   | 143.52229 | 3.67000            | 115.59989          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN592 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.71771          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN593 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN593</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN593 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.15215          |                   |            |  | 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            | 100.71771          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN596 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 101.10124          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN597 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN597</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN597 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.09357          |                   |            |  | 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            | 100.41543          |                   |            |  | 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>         |            |
| CLN599 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31948          |                   |            |  | 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 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            | 100.31948          |                   |            |  | 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            | 100.61700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN602 On 05/08/2024 Spot Bond |        |            | 8.74500   | 8.74500   | 8.74500            | 103.68379          |                   |            |  | 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            | 100.91891          |                   |            |  | 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            | 100.84404          |                   |            |  | 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            | 103.21016          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN606 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.30587          |                   |            |  | 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>         |            |
| CLN607 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.70590          |                   |            |  | 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>         |            |
| CLN608 On 30/04/2023 Spot Bond |        |            | 9.32000   | 101.75750 | 9.32000            | 101.73217          |                   |            |  | 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>         |            |
| CLN609 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>         |            |
| CLN61 On 23/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.12617          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN611 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.00346          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN612 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.49349          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN613 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68147          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN614 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57821          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN615 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18333          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN615 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN616 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 98.43800           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.81973          |                   |            |  | 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            | 100.86381          |                   |            |  | 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            | 100.56272          |                   |            |  | 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            | 101.04061          |                   |            |  | 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            | 101.03679          |                   |            |  | 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 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07511          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN622 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 CLN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN62: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 95.86200           |                   |            |  | 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>         |            |
| CLN62: On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15493          |                   |            |  | 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>         |            |
| CLN62: On 25/01/2023 Spot Bond |        |            | 6.61000   | 107.55088 | 6.61000            | 107.53157          |                   |            |  | 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>         |            |
| CLN62: On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90666          |                   |            |  | 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>         |            |
| CLN62: On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 90.64474           |                   |            |  | 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>         |            |
| CLN62: On 31/07/2034 Spot Bond |        |            | 11.66500  | 66.01243  | 11.66500           | 88.02739           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN628 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN628</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN62: On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79687          |                   |            |  | 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>         |            |
| CLN63: On 19/08/2025 Spot Bond |        |            | 9.30500   | 104.30907 | 9.30500            | 104.28287          |                   |            |  | 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>         |            |
| CLN63: On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90259          |                   |            |  | 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>         |            |
| CLN63: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78549          |                   |            |  | 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>         |            |
| CLN63: On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 99.98076           |                   |            |  | 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>         |            |
| CLN63: On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91334          |                   |            |  | 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 CLN634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN634 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.89319          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.71920          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN636 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89851          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN637 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99961          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN638 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82074          |                   |            |  | 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>         |            |
| CLN639 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98001          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14836          |                   |            |  | 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            | 100.72311          |                   |            |  | 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            | 100.31349          |                   |            |  | 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            | 101.09883          |                   |            |  | 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            | 100.31403          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN648 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89851          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN648 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN648</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN649 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.59380          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN650 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89851          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN651 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72161          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN651 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN651</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN652 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89851          |                   |            |  | 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>         |            |
| CLN654 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>         |            |
| CLN655 On 22/03/2030 Spot Bond |        |            |           |           | 0.00000            | 102.84200          |                   |            |  | 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>         |            |
| CLN656 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33285          |                   |            |  | 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>         |            |
| CLN657 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 99.89718           |                   |            |  | 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>         |            |
| CLN658 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.96623          |                   |            |  | 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>         |            |
| CLN661 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 98.95700           |                   |            |  | 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>         |            |
| CLN662 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.38500           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN662 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 CLN662</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 113.63800          |                   |            |  | 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            | 135.64500          |                   |            |  | 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            | 100.97746          |                   |            |  | 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            | 100.11215          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN66: On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.07773          |                   |            |  | 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>         |            |
| CLN66: On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 106.75212          |                   |            |  | 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>         |            |
| CLN66: On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.03211          |                   |            |  | 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>         |            |
| CLN67: On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69867          |                   |            |  | 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>         |            |
| CLN67: On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99359          |                   |            |  | 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>         |            |
| CLN67: On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45240          |                   |            |  | 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>         |            |
| CLN67: On 31/01/2025 Spot Bond |        |            | 4.23662   | 144.02777 | 4.23662            | 117.00870          |                   |            |  | 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>         |            |
| CLN67: On 31/01/2025 Spot Bond |        |            | 4.23662   | 144.02777 | 4.23662            | 117.00945          |                   |            |  | 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 CLN674 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN674</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN674 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01395          |                   |            |  | 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            | 101.06823          |                   |            |  | 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 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.27475          |                   |            |  | 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            | 101.07421          |                   |            |  | 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            | 101.03160          |                   |            |  | 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            | 100.45561          |                   |            |  | 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            | 100.26288          |                   |            |  | 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            | 100.27024          |                   |            |  | 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            | 101.19656          |                   |            |  | 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 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32067          |                   |            |  | 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            | 100.32045          |                   |            |  | 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>         |            |

| 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 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.28165          |                   |                             | 0.00               | 0                  |            |
| <b>Total CLN690 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For CLN690</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| CLN69( On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14700          |                   |                             | 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            | 100.28175          |                   |                             | 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            | 101.10333          |                   |                             | 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 07/07/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                  |            |
| <b>Total CLN695 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For CLN695</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| CLN69( On 31/01/2024 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 94.44340           |                   | 2,105,400,000,000.00        | 220,000,000        | 220,000,000        |            |
| <b>Total CLN696 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,105,400,000,000.00</b> | <b>220,000,000</b> | <b>220,000,000</b> |            |
| <b>Total For CLN696</b>        |        |            |           |           |                    |                    |                   | <b>2,105,400,000,000.00</b> | <b>220,000,000</b> | <b>220,000,000</b> |            |
| CLN69( On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 87.07328           |                   | 0.00                        | 0                  | 0                  |            |
| <b>Total CLN697 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For CLN697</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| CLN69( On 31/08/2024 Spot Bond |        |            | 11.45500  | 11.45500  | 11.45500           | 85.51206           |                   | 0.00                        | 0                  | 0                  |            |
| <b>Total CLN698 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For CLN698</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| CLN69( On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.97010          |                   | 0.00                        | 0                  | 0                  |            |
| <b>Total CLN699 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For CLN699</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| CLN70( On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53903          |                   | 0.00                        | 0                  | 0                  |            |
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| CLN70( On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80316          |                   | 0.00                        | 0                  | 0                  |            |
| <b>Total CLN701 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| <b>Total For CLN701</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |
| CLN70( On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 85.89849           |                   | 0.00                        | 0                  | 0                  |            |
| <b>Total CLN702 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 CLN702</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN702 On 28/02/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 82.10753           |                   |                              | 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            | 101.39546          |                   |                              | 0.00                 | 0                    |            |
| <b>Total CLN704 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN704</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN704 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 87.65454           |                   |                              | 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           | 89.02341           |                   |                              | 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            | 101.09537          |                   |                              | 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            | 100.41441          |                   |                              | 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            | 100.27506          |                   |                              | 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           | 84.04218           |                   | 3,694,350,000,000.00         | 330,000,000          | 330,000,000          |            |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>3,694,350,000,000.00</b>  | <b>330,000,000</b>   | <b>330,000,000</b>   |            |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   | <b>3,694,350,000,000.00</b>  | <b>330,000,000</b>   | <b>330,000,000</b>   |            |
| CLN710 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 84.29035           |                   | 21,975,350,000,000.00        | 1,970,000,000        | 1,970,000,000        |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>21,975,350,000,000.00</b> | <b>1,970,000,000</b> | <b>1,970,000,000</b> |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   | <b>21,975,350,000,000.00</b> | <b>1,970,000,000</b> | <b>1,970,000,000</b> |            |
| CLN711 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37789          |                   | 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            | 100.77399          |                   | 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            | 100.27690          |                   | 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            | 100.27690          |                   |            |  | 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            | 100.27690          |                   |            |  | 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           | 83.06099           |                   |            |  | 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 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.37414          |                   |            |  | 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           | 82.03827           |                   |            |  | 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           | 82.36695           |                   |            |  | 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            | 100.51084          |                   |            |  | 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           | 83.09138           |                   |            |  | 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            | 100.25440          |                   |            |  | 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            | 100.25440          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN725 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN725</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN725 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25440          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25899          |                   |            |  | 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            | 100.25899          |                   |            |  | 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            | 100.25899          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN729 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN729</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN730 On 31/01/2024 Spot Bond |        |            | 10.94000  | 10.94000  | 10.94000           | 85.64430           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN730 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN730</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN731 On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 86.70674           |                   |            |  | 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           | 87.36073           |                   |            |  | 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            | 100.38146          |                   |            |  | 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            | 101.01483          |                   |            |  | 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>         |            |
| CLN736 On 31/01/2022 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 96.19785           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN737 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30538          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN738 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31912          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN738 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 CLN738</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN738 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 106.00300          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN739 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN739</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN740 On 31/01/2022 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 94.76907           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN740 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN740</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN741 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.88492          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN741 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN741</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN742 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.16110          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN742 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN742</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN743 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.05343          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN743 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN743</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN744 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.07990          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN744 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN744</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN745 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.13693          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN745 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN745</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN746 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74030          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN746 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN746</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN747 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28170          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN747 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN747</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN748 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.93726          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN748 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN748</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN749 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN749 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN749</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN750 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32231          |                   |            |  | 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 CLN750 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN750</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| CLN75 On 01/10/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.10275          |                   |                              |  | 0.00                 | 0                     |            |
| <b>Total CLN751 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN751</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| CLN75 On 31/07/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |                              |  | 0.00                 | 0                     |            |
| <b>Total CLN752 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN752</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| CLN75 On 21/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |                              |  | 0.00                 | 0                     |            |
| <b>Total CLN753 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN753</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| CLN75 On 31/07/2022 Spot Bond  |        |            | 7.40000   | 7.40000   | 7.40000            | 103.22235          |                   |                              |  | 0.00                 | 0                     |            |
| <b>Total CLN754 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN754</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| CLN75 On 31/01/2030 Spot Bond  |        |            |           |           | 0.00000            | 100.06054          |                   |                              |  | 0.00                 | 0                     |            |
| <b>Total CLN755 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN755</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 7.91000   | 102.88516 | 7.91000            | 102.86336          |                   |                              |  | 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            | 100.84570          |                   |                              |  | 0.00                 | 0                     |            |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 8.00000   | 108.41902 | 8.00000            | 108.39579          |                   | 54,796,800,000,000.00        |  | 6,849,600,000        | 13,000,000,000        |            |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>54,796,800,000,000.00</b> |  | <b>6,849,600,000</b> | <b>13,000,000,000</b> |            |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   | <b>54,796,800,000,000.00</b> |  | <b>6,849,600,000</b> | <b>13,000,000,000</b> |            |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 9.75500   | 107.07535 | 9.75500            | 107.04749          |                   | 20,282,821,340,500.00        |  | 2,079,223,100        | 2,079,223,100         |            |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>20,282,821,340,500.00</b> |  | <b>2,079,223,100</b> | <b>2,079,223,100</b>  |            |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   | <b>20,282,821,340,500.00</b> |  | <b>2,079,223,100</b> | <b>2,079,223,100</b>  |            |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 6.78000   | 109.68920 | 6.78000            | 109.66922          |                   | 1,841,657,502,000.00         |  | 271,630,900          | 50,471,630,900        |            |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,841,657,502,000.00</b>  |  | <b>271,630,900</b>   | <b>50,471,630,900</b> |            |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   | <b>1,841,657,502,000.00</b>  |  | <b>271,630,900</b>   | <b>50,471,630,900</b> |            |
| COT01 On 03/04/2023 Spot Bond  |        |            | 7.43500   | 105.07374 | 7.43500            | 105.05279          |                   |                              |  | 0.00                 | 0                     |            |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| COT02 On 03/04/2028 Spot Bond |        |            | 11.16500  | 98.18369  | 11.16500           | 98.15455           |                   |            |  | 0.00        | 0                | 100,000,00           |
| <b>Total COT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b>    |
| <b>Total For COT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b>    |
| COT03 On 05/06/2028 Spot Bond |        |            | 10.25500  | 96.99411  | 10.25500           | 96.96761           |                   |            |  | 0.00        | 0                | 75,000,000,00        |
| <b>Total COT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>75,000,000,00</b> |
| <b>Total For COT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>75,000,000,00</b> |
| CPV01 On 30/06/2029 Spot Bond |        |            | 9.80000   | 9.80000   | 9.80000            | 104.50923          |                   |            |  | 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            | 100.82619          |                   |            |  | 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            | 100.28168          |                   |            |  | 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            | 100.20734          |                   |            |  | 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            | 100.89466          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DENG88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DENG88</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DENG9 On 20/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78244          |                   |            |  | 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            | 101.27169          |                   |            |  | 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            | 100.44724          |                   |            |  | 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            | 100.25050          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DNG101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For DNG101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| DNG10 On 28/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.16432          |                   |            |  | 0.00        | 0                |                      |
| <b>Total DNG102 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 DNG102</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| DNG10 On 10/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.46486          |                   |            |                           | 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            | 100.64091          |                   |            |                           | 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            | 100.70750          |                   |            |                           | 0.00              | 0                |            |
| <b>Total DSY01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For DSY01</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.64862          |                   |            |                           | 0.00              | 0                |            |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 9.00500   | 9.00500   | 9.00500            | 105.49159          |                   |            |                           | 0.00              | 0                |            |
| <b>Total DSY03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For DSY03</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| DSY04 On 21/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.20081          |                   |            |                           | 0.00              | 0                |            |
| <b>Total DSY04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For DSY04</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>         |            |
| DSY05 On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.76502          |                   |            |                           | 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>         |            |
| DV23 On 27/02/2023 Spot Bond   |        |            | 6.92000   | 108.31579 | 6.92000            | 108.29544          |                   |            | 633,699,000,000.00        | 91,575,000        | 65,902,30        |            |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>633,699,000,000.00</b> | <b>91,575,000</b> | <b>65,902,30</b> |            |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>633,699,000,000.00</b> | <b>91,575,000</b> | <b>65,902,30</b> |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 37.33513  | 100.00000          | 37.25158           |                   |            | 0.00                      | 0                 |                  |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 37.33513  | 100.00000          | 37.25158           |                   |            | 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   |        |            | 6.47000   | 111.38267 | 6.47000            | 111.36307          |                   |            | 0.00                      | 0                 |                  |            |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                  |            |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                  |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.75446 | 9.69000            | 103.72734          |                   |            | 0.00                      | 0                 |                  |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.75446 | 9.69000            | 103.72734          |                   |            | 0.00                      | 0                 |                  |            |
| <b>Total DV24/R2023 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 DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.42000  | 97.31511  | 11.42000           | 97.28526           |                   |            |  | 0.00        | 0                |            |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.91246 | 10.10000           | 103.88418          |                   |            |  | 0.00        | 0                |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.91246 | 10.10000           | 103.88418          |                   |            |  | 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            | 100.58056          |                   |            |  | 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            | 99.95052           |                   |            |  | 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>         |            |
| DVF22f On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02616          |                   |            |  | 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>         |            |
| DVF22c On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21738          |                   |            |  | 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            | 98.69890           |                   |            |  | 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            | 97.74349           |                   |            |  | 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            | 95.56605           |                   |            |  | 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            | 98.55362           |                   |            |  | 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>         |            |
| DVFB25 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 97.82504           |                   |            |  | 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>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVFB21 On 31/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.97930          |                   |            |  | 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>         |            |
| DVFB27 On 31/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.94262          |                   |            |  | 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>         |            |
| DVFB28 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 96.34367           |                   |            |  | 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>         |            |
| DVFB29 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.99713          |                   |            |  | 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>         |            |
| DVFB30 On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.01315          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB31 On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.85630          |                   |            |  | 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    |        |            | 4.21000   | 106.46756 | 4.21000            | 106.45531          |                   |            |  | 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   |        |            | 6.00500   | 105.54978 | 6.00500            | 105.53281          |                   |            |  | 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   |        |            | 6.91000   | 110.47180 | 6.91000            | 110.45141          |                   |            |  | 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   |        |            | 5.12000   | 108.23946 | 5.12000            | 108.20121          |                   |            |  | 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   |        |            | 5.02000   | 95.74855  | 5.02000            | 95.71475           |                   |            |  | 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   | 135.58225 | 2.25000            | 135.54458          |                   |            |  | 0.00        | 0                |            |
| <b>Total EL037/I2038 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 EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| EL28 On 02/05/2028 Spot Bond    |        |            | 3.89500   | 144.76996 | 3.89500            | 144.72352          |                   |            | 2,383,740,000,000.00        | 612,000,000        | 306,000,000        |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>2,383,740,000,000.00</b> | <b>612,000,000</b> | <b>306,000,000</b> |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            | <b>2,383,740,000,000.00</b> | <b>612,000,000</b> | <b>306,000,000</b> |
| EL29 On 19/11/2029 Spot Bond    |        |            | 3.90700   | 130.96234 | 3.90700            | 130.92030          |                   |            | 0.00                        | 0                  |                    |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| EL30 On 29/07/2030 Spot Bond    |        |            | 3.95000   | 128.30894 | 3.95000            | 128.26737          |                   |            | 0.00                        | 0                  |                    |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| EL31 On 02/06/2031 Spot Bond    |        |            | 4.76000   | 110.23603 | 4.76000            | 110.19804          |                   |            | 0.00                        | 0                  |                    |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| EL36 On 31/01/2036 Spot Bond    |        |            | 4.99000   | 97.82841  | 4.99000            | 97.79396           |                   |            | 0.00                        | 0                  |                    |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 135.58225 | 2.25000            | 135.54458          |                   |            | 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            | 154.65262          |                   |            | 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            | 152.18085          |                   |            | 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>           |                    |
| ELN006 On 09/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 117.54634          |                   |            | 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            | 116.57790          |                   |            | 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 ELN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN005 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 114.99151          |                   |            |  | 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            | 106.82573          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN011 On 22/04/2022 Spot Bond |        |            |           |           | 0.00000            | 108.13116          |                   |            |  | 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            | 98.30580           |                   |            |  | 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>         |                      |
| ELN013 On 15/04/2024 Spot Bond |        |            |           |           | 0.00000            | 103.48243          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN014 On 21/05/2024 Spot Bond |        |            |           |           | 0.00000            | 105.23149          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 9.32500   | 103.53865 | 9.32500            | 103.51302          |                   |            |  | 0.00        | 0                | 18,100,000.00        |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000.00</b> |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000.00</b> |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 10.85000  | 10.85000  | 10.85000           | 96.53599           |                   |            |  | 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  |        |            | 11.20000  | 11.20000  | 11.20000           | 100.71489          |                   |            |  | 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  |        |            | 9.40500   | 103.17756 | 9.40500            | 102.02317          |                   |            |  | 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  |        |            | 9.40500   | 9.40500   | 9.40500            | 102.86575          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.30500  | 11.30500  | 11.30500           | 76.31202           |                   |            |  | 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  |        |            | 10.38500  | 10.38500  | 10.38500           | 101.55321          |                   |            |  | 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  |        |            | 11.30500  | 11.30500  | 11.30500           | 95.63142           |                   |            |  | 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>         |            |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53654          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF016 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44719          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45981          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36952          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF019 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36001          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF020 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90825          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF021 On 02/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.58207          |                   |            |  | 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>         |            |
| EPF022 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.66191          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC47 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88102          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC47 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 EPFC47</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC4 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35672          |                   |            |  | 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>         |            |
| EQT00 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51398          |                   |            |  | 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>         |            |
| EQT00 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52817          |                   |            |  | 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>         |            |
| EQT00 On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.89048           |                   |            |  | 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>         |            |
| EQT00 On 10/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44955          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT005 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT005</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00 On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05541          |                   |            |  | 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>         |            |
| EQT00 On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23887          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78558          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75013          |                   |            |  | 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            | 100.84222          |                   |            |  | 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            | 100.75721          |                   |            |  | 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            | 100.79261          |                   |            |  | 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 ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| ERSA2 On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.73883          |                   |            |                              | 0.00                 | 0                     |            |
| <b>Total ERSA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For ERSA26</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| ERSA2 On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.72180          |                   |            |                              | 0.00                 | 0                     |            |
| <b>Total ERSA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For ERSA27</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| ERSA2 On 17/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.82801          |                   |            |                              | 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   |        |            | 6.26000   | 109.97628 | 6.26000            | 109.95755          |                   |            | 2,253,600,000,000.00         | 360,000,000          | 180,000,000           |            |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2,253,600,000,000.00</b>  | <b>360,000,000</b>   | <b>180,000,000</b>    |            |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            | <b>2,253,600,000,000.00</b>  | <b>360,000,000</b>   | <b>180,000,000</b>    |            |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 104.54812 | 10.00000           | 104.51994          |                   |            | 0.00                         | 0                    | 0                     |            |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| ES26 On 02/04/2026 Spot Bond   |        |            | 8.41500   | 99.91317  | 8.41500            | 99.89067           |                   |            | 18,382,747,581,000.00        | 2,184,521,400        | 11,182,800,000        |            |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>18,382,747,581,000.00</b> | <b>2,184,521,400</b> | <b>11,182,800,000</b> |            |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>18,382,747,581,000.00</b> | <b>2,184,521,400</b> | <b>11,182,800,000</b> |            |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.08311 | 7.85000            | 102.06163          |                   |            | 0.00                         | 0                    | 0                     |            |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| ES33 On 15/09/2033 Spot Bond   |        |            | 10.95500  | 79.40153  | 10.97500           | 79.26780           |                   |            | 47,606,887,153,000.00        | 4,345,676,600        | 5,385,318,400         |            |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,606,887,153,000.00</b> | <b>4,345,676,600</b> | <b>5,385,318,400</b>  |            |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>17,606,887,153,000.00</b> | <b>4,345,676,600</b> | <b>5,385,318,400</b>  |            |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.34802 | 7.50000            | 102.32754          |                   |            | 0.00                         | 0                    | 0                     |            |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| ES42 On 25/04/2042 Spot Bond   |        |            | 11.46000  | 78.42931  | 11.48000           | 78.27886           |                   |            | 2,406,893,376,000.00         | 210,025,600          | 10,153,064,100        |            |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2,406,893,376,000.00</b>  | <b>210,025,600</b>   | <b>10,153,064,100</b> |            |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>2,406,893,376,000.00</b>  | <b>210,025,600</b>   | <b>10,153,064,100</b> |            |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.72044 | 8.50000            | 101.69731          |                   |            | 0.00                         | 0                    | 0                     |            |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For ES42/R214</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EXX04 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.45023          |                   |            |  | 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            | 99.50711           |                   |            |  | 0.00        | 0                |            |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27997          |                   |            |  | 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            | 100.79518          |                   |            |  | 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            | 100.73414          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB16 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77149          |                   |            |  | 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            | 100.80684          |                   |            |  | 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            | 101.07028          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB19 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13305          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFC36 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63470          |                   |            |  | 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>         |            |
| FRB17 On 08/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.30074          |                   |            |  | 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>         |            |

| Contract Details               | 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 FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| FRB21 On 24/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.99013          |                   |                           | 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            | 103.58045          |                   |                           | 0.00        | 0                    |                    |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.99965          |                   |                           | 0.00        | 200,000,000          | 200,000,000        |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>200,000,000</b>   | <b>200,000,000</b> |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>200,000,000</b>   | <b>200,000,000</b> |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.73001          |                   |                           | 0.00        | 190,000,000          | 190,000,000        |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>190,000,000</b>   | <b>190,000,000</b> |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>190,000,000</b>   | <b>190,000,000</b> |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.59792          |                   |                           | 0.00        | 0                    |                    |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.68390          |                   |                           | 0.00        | 0                    |                    |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 9.10500   | 105.19888 | 9.10500            | 105.17329          |                   |                           | 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            | 104.45715          |                   |                           | 0.00        | 1,000,000,000        | 500,000,000        |
| <b>Total FRB28 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For FRB28</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| FRB29 On 19/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.68455          |                   |                           | 0.00        | 0                    |                    |
| <b>Total FRB29 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB29</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| FRB30 On 19/04/2026 Spot Bond  |        |            | 8.30500   | 101.20247 | 8.30500            | 101.17998          |                   |                           | 0.00        | 0                    |                    |
| <b>Total FRB30 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRB30</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>             |                    |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 1.11000   | 174.21420 | 1.11000            | 174.17125          |                   | 222,000,000,000.00        |             | 200,000,000          | 200,000,000        |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>222,000,000,000.00</b> |             | <b>200,000,000</b>   | <b>200,000,000</b> |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   | <b>222,000,000,000.00</b> |             | <b>200,000,000</b>   | <b>200,000,000</b> |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 1.93000   | 315.96045 | 1.93000            | 315.87563          |                   | 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 FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.51500   | 2.51500   | 2.51500            | 152.57104          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.72500   | 198.95048 | 3.72500            | 198.88747          |                   |            | 24,320,665,805,000.00        | 6,529,037,800        | 3,264,518,900        |            |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>24,320,665,805,000.00</b> | <b>6,529,037,800</b> | <b>3,264,518,900</b> |            |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>24,320,665,805,000.00</b> | <b>6,529,037,800</b> | <b>3,264,518,900</b> |            |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.01000   | 4.01000   | 4.01000            | 106.39679          |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.96000   | 4.96000   | 4.96000            | 212.34588          |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 5.50000   | 87.62866  | 5.50000            | 87.59676           |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 5.23000   | 91.14227  | 5.23000            | 91.10979           |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| FRBZ02 On 28/10/2024 Spot Bond |        |            | 6.66945   | 6.66945   | 6.66945            | 80.67482           |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| FRBZ03 On 10/12/2024 Spot Bond |        |            | 6.73388   | 6.73388   | 6.73388            | 79.89719           |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| FRC169 On 31/01/2025 Spot Bond |        |            | 3.85000   | 3.85000   | 3.85000            | 145.85870          |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| FRC178 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| FRC181 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 96.80081           |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For FRC181</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC207 On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC208 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>         |            |
| FRC221 On 31/01/2022 Spot Bond |        |            | 2.16000   | 173.21186 | 2.16000            | 173.16415          |                   |            |  | 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>         |            |
| FRC233 On 31/01/2022 Spot Bond |        |            | 3.02000   | 172.39906 | 3.02000            | 172.34756          |                   |            |  | 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            | 101.09605          |                   |            |  | 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>         |            |
| FRC252 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38231          |                   |            |  | 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>         |            |
| FRC255 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>         |            |
| FRC256 On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.97884          |                   |            |  | 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>         |            |
| FRC267 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.88030          |                   |            |  | 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            | 101.10239          |                   |            |  | 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>         |            |
| FRC272 On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 104.19750          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC279 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72578          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC279 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 FRC279</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30533          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 112.67324          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20569          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31130          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC285 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC285</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 110.66932          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC286 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26714          |                   |            |  | 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>         |            |
| FRC29 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23713          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC290 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC290</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86751          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC296 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC296</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88249          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC297 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC297</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35119          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC299 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC299</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 103.18171          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 103.37975          |                   |            |  | 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 FRC302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC302 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72769          |                   |            |  | 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>         |            |
| FRC303 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16377          |                   |            |  | 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>         |            |
| FRC305 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60305          |                   |            |  | 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>         |            |
| FRC306 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.31899          |                   |            |  | 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>         |            |
| FRC308 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26157          |                   |            |  | 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>         |            |
| FRC309 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29971          |                   |            |  | 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>         |            |
| FRC310 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32825          |                   |            |  | 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>         |            |
| FRC313 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 102.46863          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC315 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.39285          |                   |            |  | 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            | 101.11734          |                   |            |  | 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            | 100.29604          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC319 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32805          |                   |            |  | 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>         |            |
| FRC323 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33553          |                   |            |  | 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>         |            |
| FRC324 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.30276          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC325 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08707          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC326 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28957          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC327 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11191          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC328 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62678          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC329 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91698          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC330 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21699          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC331 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18516          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC331 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC331</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC332 On 13/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.84140          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC333 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 103.97374          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | 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 FRC337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC337 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01102          |                   |            |  | 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>         |            |
| FRC340 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26336          |                   |            |  | 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>         |            |
| FRC341 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38685          |                   |            |  | 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>         |            |
| FRC342 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71046          |                   |            |  | 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>         |            |
| FRC343 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.27247          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC344 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30890          |                   |            |  | 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>         |            |
| FRC345 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96532          |                   |            |  | 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>         |            |
| FRC346 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35173          |                   |            |  | 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>         |            |
| FRC347 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25926          |                   |            |  | 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>         |            |
| FRC348 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26262          |                   |            |  | 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>         |            |
| FRC349 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19655          |                   |            |  | 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>         |            |
| FRC350 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08369          |                   |            |  | 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 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            | 100.65557          |                   |            |  | 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            | 101.72148          |                   |            |  | 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            | 101.21537          |                   |            |  | 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            | 100.12821          |                   |            |  | 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            | 101.21726          |                   |            |  | 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            | 101.18886          |                   |            |  | 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            | 101.20410          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC357 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC357</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86689          |                   |            |  | 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>         |            |
| FRC35 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33772          |                   |            |  | 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>         |            |
| FRC36 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15875          |                   |            |  | 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>         |            |
| FRC36 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14369          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC36: On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12323          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.93588          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76504          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80526          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.43373          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 26/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56587          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52270          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 26/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34530          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.74326          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.74543          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13773          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13714          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC373 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 FRC373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC37 On 20/06/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 2.80000   | 2.80000   | 2.80000            | 172.55576          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC69 On 31/01/2022 Spot Bond  |        |            | 2.74000   | 2.74000   | 2.74000            | 172.61262          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC69</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC71 On 31/01/2022 Spot Bond  |        |            | 2.72000   | 2.72000   | 2.72000            | 172.63159          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC71 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC71</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.51000   | 101.05282 | 4.51000            | 101.01875          |                   |            |  | 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>         |                     |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 4.92000   | 109.27640 | 4.92000            | 109.23813          |                   |            |  | 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            | 101.14289          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.50980          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.04490          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.08700          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.53981          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.23628          |                   |            |  | 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 FRJ25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRJ25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRJ26 On 14/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.53575          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRJ26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRJ26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRJ27 On 25/01/2027 Spot Bond |        |            |           |           | 0.00000            | 104.46251          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRJ27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRJ27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRJ28 On 22/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.23032          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRJ28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRJ28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRJ29 On 14/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.71926          |                   |            |  | 0.00        | 5,000,000,000        | 2,500,000,000        |
| <b>Total FRJ29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For FRJ29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>2,500,000,000</b> |
| FRJ31 On 22/06/2031 Spot Bond |        |            |           |           | 0.00000            | 100.23418          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRJ31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRJ31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRS10 On 15/01/2024 Spot Bond |        |            | 4.41800   | 4.41800   | 4.41800            | 96.49375           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRS100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRS10 On 31/01/2038 Spot Bond |        |            | 4.84000   | 4.84000   | 4.84000            | 110.36086          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRS101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02442          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRS104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRS10 On 31/01/2038 Spot Bond |        |            | 4.98000   | 108.44331 | 4.98000            | 108.40514          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRS108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRS10 On 07/12/2033 Spot Bond |        |            | 4.81000   | 215.54340 | 4.81000            | 215.46884          |                   |            |  | 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>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS110 On 31/01/2038 Spot Bond |        |            | 5.12000   | 106.52908 | 5.12000            | 106.49120          |                   |            |  | 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>         |            |
| FRS112 On 07/12/2033 Spot Bond |        |            | 4.84000   | 4.84000   | 4.84000            | 214.83985          |                   |            |  | 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>         |            |
| FRS114 On 31/01/2025 Spot Bond |        |            | 3.40000   | 148.12757 | 3.40000            | 148.08179          |                   |            |  | 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>         |            |
| FRS115 On 31/01/2038 Spot Bond |        |            | 3.70500   | 127.92650 | 3.70500            | 127.88590          |                   |            |  | 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>         |            |
| FRS119 On 31/01/2038 Spot Bond |        |            | 4.92000   | 109.27640 | 4.92000            | 109.23813          |                   |            |  | 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>         |            |
| FRS120 On 07/12/2033 Spot Bond |        |            | 4.96000   | 212.42020 | 4.96000            | 212.34588          |                   |            |  | 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>         |            |
| FRS121 On 07/12/2033 Spot Bond |        |            | 5.01000   | 211.39122 | 5.01000            | 211.31697          |                   |            |  | 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>         |            |
| FRS122 On 31/01/2025 Spot Bond |        |            | 2.93000   | 120.68235 | 2.93000            | 150.44630          |                   |            |  | 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>         |            |
| FRS123 On 07/12/2033 Spot Bond |        |            | 5.04000   | 210.77670 | 5.04000            | 210.70251          |                   |            |  | 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>         |            |
| FRS124 On 31/01/2038 Spot Bond |        |            | 5.12000   | 106.52908 | 5.12000            | 106.49120          |                   |            |  | 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>         |            |
| FRS126 On 31/03/2028 Spot Bond |        |            | 4.43500   | 190.63190 | 4.43500            | 190.56789          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/01/2038 Spot Bond |        |            | 5.87000   | 96.94712  | 5.87000            | 96.91068           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 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 FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/03/2028 Spot Bond |        |            | 4.32500   | 191.89424 | 4.32500            | 191.83039          |                   |            |  | 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 |        |            | 4.38500   | 191.20450 | 4.38500            | 191.14057          |                   |            |  | 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 |        |            | 5.55000   | 200.65199 | 5.55000            | 200.57863          |                   |            |  | 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 |        |            | 5.82000   | 97.55224  | 5.82000            | 97.51570           |                   |            |  | 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 |        |            | 5.12000   | 5.12000   | 5.12000            | 106.49120          |                   |            |  | 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 |        |            | 5.10000   | 105.07340 | 5.10000            | 106.76210          |                   |            |  | 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 |        |            | 4.19500   | 193.39847 | 4.19500            | 193.33478          |                   |            |  | 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 |        |            | 5.32000   | 205.14373 | 5.32000            | 205.06999          |                   |            |  | 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 |        |            | 4.32500   | 191.89424 | 4.32500            | 191.83039          |                   |            |  | 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 |        |            | 4.32500   | 191.89424 | 4.32500            | 191.83039          |                   |            |  | 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 |        |            | 4.61500   | 188.58670 | 4.61500            | 188.52248          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 3.70000   | 146.64187 | 3.70000            | 146.59535          |                   |            |  | 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 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 |        |            | 1.86000   | 173.49711 | 1.86000            | 173.45076          |                   |            |  | 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 |        |            | 4.67500   | 187.91056 | 4.67500            | 187.84628          |                   |            |  | 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 |        |            | 4.71500   | 187.46134 | 4.71500            | 187.39701          |                   |            |  | 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 |        |            | 3.67000   | 146.78964 | 3.67000            | 146.74320          |                   |            |  | 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 |        |            | 4.19000   | 193.45659 | 4.19000            | 193.39291          |                   |            |  | 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 |        |            | 4.72500   | 4.72500   | 4.72500            | 187.28488          |                   |            |  | 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            | 17.83424           |                   |            |  | 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            | 5.79034            |                   |            |  | 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            | 101.21204          |                   |            |  | 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            | 101.33693          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS172 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS18( On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31679          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.16885          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 167.73658          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 185.48743          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 150.54011          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 170.41808          |                   |            |  | 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>         |            |
| FRS19( On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 37.28575           |                   |            |  | 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>         |            |
| FRS19( On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87526          |                   |            |  | 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>         |            |
| FRS19( On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00619          |                   |            |  | 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>         |            |
| FRS20( On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89833          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20( On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.67310          |                   |            |  | 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>         |            |
| FRS20( 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>         |            |



| Contract Details               | 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 FRS202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS202 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.30762          |                   |            |  | 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            | 100.75806          |                   |            |  | 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            | 126.20404          |                   |            |  | 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            | 100.23621          |                   |            |  | 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            | 100.05424          |                   |            |  | 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                |            |
| <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            | 100.27247          |                   |            |  | 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 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            | 101.83662          |                   |            |  | 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            | 100.90620          |                   |            |  | 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>         |            |
| FRS234 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.91890          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS235 On 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS23( On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 113.41375          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 23/10/2025 Spot Bond |        |            |           |           | 0.00000            | 111.15855          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 102.92222          |                   |            |  | 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>         |            |
| FRS24( On 04/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15901          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 12/12/2025 Spot Bond |        |            |           |           | 0.00000            | 86.47417           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 09/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73738          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 29/12/2025 Spot Bond |        |            |           |           | 0.00000            | 105.99091          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24( On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18085          |                   |            |  | 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>         |            |
| FRS24( On 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.00724          |                   |            |  | 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>         |            |
| FRS24( 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>         |            |
| <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>         |            |

| Contract Details              | 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 FRS250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86689          |                   |            |  | 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            | 100.86878          |                   |            |  | 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            | 96.97582           |                   |            |  | 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            | 100.86312          |                   |            |  | 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            | 100.50982          |                   |            |  | 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 |        |            |           |           | 0.00000            | 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            | 103.45451          |                   |            |  | 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>         |            |
| FRS25 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44119          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS259 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS259</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30801          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS260 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS260</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.75081          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS261 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS261</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS262 On 13/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS263 On 19/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS264 On 26/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS265 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.14638          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS266 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.39847          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS267 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 100.14751          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS268 On 26/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS270 On 05/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 1.94000   | 1.94000   | 1.94000            | 315.80398          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 1.68000   | 317.75718 | 1.68000            | 317.67403          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 1.68000   | 1.68000   | 1.68000            | 317.67403          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| FRS46 On 31/01/2022 Spot Bond |        |            | 1.10000   | 174.22379 | 1.10000            | 174.18088          |                   |            |                           | 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 |        |            | 1.10000   | 174.22379 | 1.10000            | 174.18088          |                   |            |                           | 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            | 100.98626          |                   |            |                           | 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 |        |            | 4.82000   | 101.91838 | 4.82000            | 101.88297          |                   |            |                           | 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 |        |            | 4.33000   | 71.67207  | 4.33000            | 109.20912          |                   |            |                           | 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 |        |            | 2.82000   | 2.82000   | 2.82000            | 151.00609          |                   |            |                           | 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 |        |            | 3.10000   | 3.10000   | 3.10000            | 149.58597          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.74000   | 2.74000   | 2.74000            | 310.13565          |                   |            |                           | 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 |        |            | 5.38000   | 5.38000   | 5.38000            | 106.41474          |                   |            |                           | 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 |        |            | 6.59000   | 113.39720 | 6.59000            | 113.37711          |                   |            |                           | 0.00        | 0                 | 400,000,00        |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>400,000,00</b> |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>400,000,00</b> |
| FRX25 On 26/07/2025 Spot Bond |        |            | 6.92500   | 114.23388 | 6.92500            | 114.21240          |                   |            |                           | 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 |        |            | 7.46500   | 111.22709 | 7.46500            | 111.20481          |                   |            | 354,724,856,000.00        |             | 47,518,400        | 39,764,70         |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>354,724,856,000.00</b> |             | <b>47,518,400</b> | <b>39,764,70</b>  |

| Contract Details              | 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 FRX26</b>        |        |            |           |           |                    |                    |                   |                              | <b>354,724,856,000.00</b> | <b>47,518,400</b>    | <b>39,764,70</b>    |
| FRX27 On 07/03/2027 Spot Bond |        |            | 7.56500   | 115.32451 | 7.56500            | 115.30124          |                   |                              | 0.00                      | 0                    | 520,000,00          |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>               | <b>0</b>             | <b>520,000,00</b>   |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>               | <b>0</b>             | <b>520,000,00</b>   |
| FRX28 On 26/07/2028 Spot Bond |        |            | 7.91500   | 116.31381 | 7.91500            | 116.28887          |                   |                              | 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 |        |            | 8.69500   | 110.54953 | 8.69500            | 110.52355          |                   |                              | 0.00                      | 0                    |                     |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>               | <b>0</b>             |                     |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>               | <b>0</b>             |                     |
| FRX31 On 21/02/2031 Spot Bond |        |            | 8.98000   | 106.90565 | 8.98000            | 106.87971          |                   | 37,132,300,000,000.00        |                           | 4,135,000,000        | 4,135,000,00        |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>37,132,300,000,000.00</b> |                           | <b>4,135,000,000</b> | <b>4,135,000,00</b> |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   | <b>37,132,300,000,000.00</b> |                           | <b>4,135,000,000</b> | <b>4,135,000,00</b> |
| FRX32 On 31/03/2032 Spot Bond |        |            | 8.98500   | 113.27470 | 8.98500            | 113.24751          |                   |                              | 0.00                      | 0                    |                     |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>               | <b>0</b>             |                     |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>               | <b>0</b>             |                     |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.54500  | 79.81853  | 10.54500           | 79.79612           |                   |                              | 0.00                      | 0                    |                     |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>               | <b>0</b>             |                     |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>               | <b>0</b>             |                     |
| FS6A2 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56800          |                   |                              | 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            | 100.97095          |                   |                              | 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            | 100.69152          |                   |                              | 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>             |                     |
| FS7A2 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65814          |                   |                              | 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            | 100.68082          |                   |                              | 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            | 100.68748          |                   |                              | 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 FS7B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FS7B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GBL05 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67599          |                   |            |  | 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>         |                      |
| GBL06 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37238          |                   |            |  | 0.00        | 0                | 20,000,000,00        |
| <b>Total GBL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| <b>Total For GBL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| GH5A1 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66021          |                   |            |  | 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            | 100.68920          |                   |            |  | 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            | 100.63588          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5B1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.65517          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.91585          |                   |            |  | 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 |        |            | 3.61000   | 112.54512 | 3.61000            | 112.50982          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.63523          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.48630          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.89260           |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT17 On 17/10/2023 Spot Bond |        |            | 6.45000   | 109.99039 | 6.45000            | 109.97132          |                   |            |  | 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            | 100.86346          |                   |            |  | 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            | 100.76496          |                   |            |  | 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 |        |            | 9.05500   | 104.28728 | 9.05500            | 104.26204          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93784           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85975          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT24 On 09/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.45448           |                   |            |  | 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            | 100.72866          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.23903          |                   |            |  | 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            | 98.97555           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37674          |                   |            |  | 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            | 100.39188          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT29 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 GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 98.86849           |                   |            |  | 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            | 100.58382          |                   |            |  | 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            | 99.30016           |                   |            |  | 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            | 97.22382           |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 97.40399           |                   |            |  | 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            | 97.56932           |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.11837          |                   |            |  | 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            | 101.00487          |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT40 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.62886           |                   |            |  | 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            | 100.06176          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total GRT41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For GRT41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| GRT42 On 20/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.72350          |                   |            |  | 0.00        | 0                |                     |
| <b>Total GRT42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For GRT42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| GRT45 On 24/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.33025          |                   |            |  | 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 GRT45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT47 On 22/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.10905          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT47</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT48 On 22/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.20168          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT48 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT48</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T1 On 26/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.28179          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T2 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.41538          |                   |            |  | 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            | 101.36510          |                   |            |  | 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            | 101.87465          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T1 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.12618          |                   |            |  | 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>         |            |
| HC5T5 On 31/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.52659          |                   |            |  | 0.00        | 0                |            |
| <b>Total HC5T5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HC5T5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93125           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 98.52001           |                   |            |  | 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            | 98.58701           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|----------------------|
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.06031          |                   |            |                           | 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            | 100.59602          |                   |            |                           | 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            | 100.47024          |                   |            |                           | 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            | 100.43264          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total HILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For HILB13</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.12641          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total HPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For HPF11</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| HPF12 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.11872          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total HPF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For HPF12</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| HPF13 On 30/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.11660          |                   |            |                           | 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  |        |            | 2.28000   | 313.46632 | 2.28000            | 313.37922          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 2.63000   | 2.63000   | 2.63000            | 318.57511          |                   |            |                           | 0.00        | 0                 |                      |
| <b>Total HWAY24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For HWAY24</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                      |
| HWAY3 On 28/08/2030 Spot Bond  |        |            | 9.88500   | 106.57091 | 9.88500            | 106.54251          |                   |            |                           | 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  |        |            | 4.84000   | 77.94870  | 4.84000            | 100.69084          |                   |            |                           | 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  |        |            | 11.04500  | 91.78885  | 11.04500           | 91.76160           |                   |            | 526,526,195,000.00        |             | 47,671,000        | 8,373,835,500        |
| <b>Total HWAY34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>526,526,195,000.00</b> |             | <b>47,671,000</b> | <b>8,373,835,500</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded       | Opt Intert            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|-----------------------|
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            |  | <b>526,526,195,000.00</b>    | <b>47,671,000</b>      | <b>8,373,835,50</b>   |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 13.21005  | 100.00000          | 13.18050           |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 11.10000  | 91.03169  | 11.10000           | 91.00453           |                   |            |  | 0.00                         | 0                      | 6,020,000,00          |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>6,020,000,00</b>   |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>6,020,000,00</b>   |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 13.20879  | 100.00000          | 13.17923           |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| HWF11 On 15/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12465          |                   |            |  | 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            | 101.17150          |                   |            |  | 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            | 100.58943          |                   |            |  | 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 |        |            | 2.25500   | 153.96293 | 2.25000            | 153.94623          |                   |            |  | 940,164,973,000,000.00       | 416,924,600,000        | 445,656,522,30        |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>10,164,973,000,000.00</b> | <b>416,924,600,000</b> | <b>445,656,522,30</b> |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,164,973,000,000.00</b> | <b>416,924,600,000</b> | <b>445,656,522,30</b> |
| I2029 On 31/03/2029 Spot Bond |        |            | 3.14000   | 113.13764 | 3.14000            | 113.10358          |                   |            |  | 228,047,210,000,000.00       | 72,626,500,000         | 235,466,483,90        |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>28,047,210,000,000.00</b> | <b>72,626,500,000</b>  | <b>235,466,483,90</b> |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>28,047,210,000,000.00</b> | <b>72,626,500,000</b>  | <b>235,466,483,90</b> |
| I2033 On 28/02/2033 Spot Bond |        |            | 3.96500   | 106.72976 | 4.01000            | 106.21311          |                   |            |  | 320,480,893,174,000.00       | 80,827,463,600         | 221,278,480,40        |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>20,480,893,174,000.00</b> | <b>80,827,463,600</b>  | <b>221,278,480,40</b> |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>20,480,893,174,000.00</b> | <b>80,827,463,600</b>  | <b>221,278,480,40</b> |
| I2038 On 31/01/2038 Spot Bond |        |            | 4.25000   | 119.12424 | 4.22000            | 119.54994          |                   |            |  | 412,619,125,250,000.00       | 97,086,853,000         | 396,965,656,10        |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>12,619,125,250,000.00</b> | <b>97,086,853,000</b>  | <b>396,965,656,10</b> |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>12,619,125,250,000.00</b> | <b>97,086,853,000</b>  | <b>396,965,656,10</b> |
| I2046 On 31/03/2046 Spot Bond |        |            | 4.21500   | 108.09383 | 4.24000            | 107.60356          |                   |            |  | 141,100,075,500,000.00       | 33,475,700,000         | 383,331,046,50        |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>11,100,075,500,000.00</b> | <b>33,475,700,000</b>  | <b>383,331,046,50</b> |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>11,100,075,500,000.00</b> | <b>33,475,700,000</b>  | <b>383,331,046,50</b> |
| I2050 On 31/12/2050 Spot Bond |        |            | 4.25000   | 108.90197 | 4.23000            | 109.27529          |                   |            |  | 233,781,450,000,000.00       | 55,007,400,000         | 309,665,308,60        |

| 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 I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>13,781,450,000,000.00</b> | <b>55,007,400,000</b> | <b>309,665,308,60</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>13,781,450,000,000.00</b> | <b>55,007,400,000</b> | <b>309,665,308,60</b> |
| IBL101 On 24/05/2022 Spot Bond |        |            | 6.31500   | 6.31500   | 6.31500            | 103.41786          |                   |            |  | 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            | 101.20919          |                   |            |  | 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 |        |            | 2.40000   | 312.61688 | 2.40000            | 312.52900          |                   |            |  | 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>              |                       |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79129          |                   |            |  | 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            | 100.68401          |                   |            |  | 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            | 100.73601          |                   |            |  | 0.00                         | 0                     |                       |
| <b>Total IBL119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IBL119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.00383          |                   |            |  | 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            | 100.77753          |                   |            |  | 0.00                         | 0                     |                       |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| IBL128 On 11/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.94824           |                   |            |  | 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            | 100.61881          |                   |            |  | 0.00                         | 0                     |                       |
| <b>Total IBL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IBL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| IBL130 On 22/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.20922          |                   |            |  | 0.00                         | 0                     |                       |
| <b>Total IBL130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IBL130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85951          |                   |            |  | 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            | 100.32906          |                   |            |  | 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            | 100.00680          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL135 On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68136          |                   |            |  | 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            | 100.63856          |                   |            |  | 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            | 100.85524          |                   |            |  | 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            | 100.80907          |                   |            |  | 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            | 100.66415          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL142 On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66078          |                   |            |  | 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            | 100.26624          |                   |            |  | 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            | 100.01649          |                   |            |  | 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            | 100.56051          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL148 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 IBL148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL149 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58444          |                   |            |  | 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            | 98.98217           |                   |            |  | 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            | 100.66042          |                   |            |  | 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            | 100.97755          |                   |            |  | 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            | 100.95429          |                   |            |  | 0.00        | 1,100,000,000        | 550,000,000        |
| <b>Total IBL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,100,000,000</b> | <b>550,000,000</b> |
| <b>Total For IBL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,100,000,000</b> | <b>550,000,000</b> |
| IBL157 On 21/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98621          |                   |            |  | 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>             |                    |
| IBL159 On 09/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83045          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL160 On 12/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.87607          |                   |            |  | 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            | 100.88115          |                   |            |  | 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>             |                    |
| IBL162 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93843           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL163 On 13/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.93616           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL165 On 28/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89715          |                   |            |  | 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 IBL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL166 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.75306          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL167 On 18/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69071          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL168 On 18/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.71512          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL169 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.64862          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL171 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.59097          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL36 On 31/01/2022 Spot Bond  |        |            | 1.18000   | 1.18000   | 1.18000            | 174.10376          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 6.96000   | 111.74358 | 6.96000            | 111.72246          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL60 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL65 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.99776          |                   |            |  | 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  |        |            | 1.50000   | 173.84060 | 1.50000            | 173.79588          |                   |            |  | 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  |        |            | 5.39000   | 107.30378 | 5.39000            | 107.28827          |                   |            |  | 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>         |            |
| IBL95 On 12/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.55778          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.47625          |                   |            |  | 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 |        |            | 8.30500   | 104.77563 | 8.30500            | 104.75247          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 9.75000   | 110.62016 | 9.75000            | 110.90471          |                   |            |  | 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            | 100.47285          |                   |            |  | 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 |        |            | 8.87500   | 109.11312 | 8.87500            | 109.08723          |                   |            |  | 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>         |                   |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15866          |                   |            |  | 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            | 100.78964          |                   |            |  | 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            | 99.75194           |                   |            |  | 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            | 99.37401           |                   |            |  | 0.00        | 0                | 400,000,00        |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88107          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33718          |                   |            |  | 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            | 98.90452           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG19 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 IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG21 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28152          |                   |            |  | 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            | 98.78286           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG23 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.16959          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34539          |                   |            |  | 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  |        |            | 7.75500   | 103.53141 | 7.75500            | 103.50989          |                   |            |  | 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>         |            |
| 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            | 101.66821          |                   |            |  | 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>         |            |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.73108          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV05 On 22/03/2023 Spot Bond |        |            |           |           | 0.00000            | 103.64751          |                   |            |  | 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            | 104.44307          |                   |            |  | 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            | 100.50897          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.33624          |                   |            |  | 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 INLV08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV09 On 24/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.00485          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF16 On 17/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.32864          |                   |            |  | 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            | 100.24345          |                   |            |  | 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            | 100.24778          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF21 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.05440          |                   |            |  | 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            | 100.64081          |                   |            |  | 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            | 100.95373          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.23314          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF26 On 07/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.88106          |                   |            |  | 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            | 100.89692          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF30 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.19056          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IPF31 On 25/03/2026 Spot Bond   |        |            |           |           | 0.00000            | 98.62477           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF32 On 01/07/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.10790          |                   |            |  | 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            | 100.36648          |                   |            |  | 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>         |                   |
| IPFC34 On 10/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.57250          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPFC34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPFC34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPFG01 On 22/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.25191          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPFG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPFG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IV017/F On 31/01/2022 Spot Bond |        |            | 2.75000   | 101.20687 | 2.75000            | 101.19923          |                   |            |  | 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   |        |            | 5.08500   | 183.36396 | 5.08500            | 183.29921          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IV019 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IV019</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IV035 On 07/04/2022 Spot Bond   |        |            |           |           | 0.00000            | 102.31595          |                   |            |  | 0.00        | 0                | 500,000,0€        |
| <b>Total IV035 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,0€</b> |
| <b>Total For IV035</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,0€</b> |
| IV036 On 22/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.77064          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IV036 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IV036</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IV038 On 23/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.33142          |                   |            |  | 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   |        |            | 3.60000   | 3.60000   | 3.60000            | 171.80097          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IV039 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IV039</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IV040 On 29/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.92764          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IV040 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 IV040</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| IV041 On 29/09/2021 Spot Bond  |        |            | 8.33000   | 104.03803 | 8.33000            | 104.01474          |                   |            | 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            | 101.99670          |                   |            | 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  |        |            | 8.33500   | 8.33500   | 8.33500            | 103.04965          |                   |            | 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            | 101.48842          |                   |            | 0.00        | 0                |                     |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| IV045 On 31/01/2022 Spot Bond  |        |            | 2.05000   | 173.31635 | 2.05000            | 173.26915          |                   |            | 0.00        | 0                |                     |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                     |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.66942          |                   |            | 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            | 102.96620          |                   |            | 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  |        |            | 4.98500   | 184.46115 | 4.98500            | 184.39651          |                   |            | 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>         |                     |
| IVC040 On 24/07/2021 Spot Bond |        |            | 11.50000  | 104.18263 | 11.50000           | 104.14997          |                   |            | 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 |        |            | 6.81500   | 102.52850 | 6.81500            | 102.50988          |                   |            | 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>         |                     |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39846          |                   |            | 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            | 100.94130          |                   |            | 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 IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC134 On 27/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03008          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC135 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10861          |                   |            |  | 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            | 100.83049          |                   |            |  | 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            | 100.64042          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82275          |                   |            |  | 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            | 100.53297          |                   |            |  | 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            | 100.97208          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC146 On 03/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03085          |                   |            |  | 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            | 100.24948          |                   |            |  | 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            | 100.63295          |                   |            |  | 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            | 100.60843          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.47462          |                   |            |  | 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>         |            |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63681          |                   |            |  | 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            | 100.33441          |                   |            |  | 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            | 100.28218          |                   |            |  | 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>         |            |
| IVC173 On 17/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.82372           |                   |            |  | 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            | 100.48137          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26978          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.98475           |                   |            |  | 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>         |            |
| IVC181 On 11/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80697          |                   |            |  | 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            | 100.85958          |                   |            |  | 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            | 100.29966          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC184 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.14905          |                   |            |  | 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>         |            |
| IVC186 On 21/12/2022 Spot Bond |        |            | 7.40000   | 100.35800 | 7.40000            | 100.33808          |                   |            |  | 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            | 100.71015          |                   |            |  | 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            | 100.62137          |                   |            |  | 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            | 100.82436          |                   |            |  | 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            | 100.35069          |                   |            |  | 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>         |            |
| IVC194 On 31/07/2022 Spot Bond |        |            | 7.23000   | 102.52683 | 7.23000            | 103.14849          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC196 On 29/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12444          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ050 On 08/07/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.96713           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ051 On 22/07/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.81405           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ052 On 29/07/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.73768           |                   |            |  | 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 IVZ052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ053 On 05/08/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.65299           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ054 On 12/08/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.57496           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ055 On 19/08/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.49706           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ056 On 26/08/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.41928           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ057 On 02/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.33365           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ058 On 09/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.25518           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ059 On 16/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.17683           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ060 On 23/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.09861           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ061 On 28/09/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.04281           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ061</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>         |            |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33067          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| KAP007 On 26/10/2021 Spot Bond |        |            | 6.30000   | 103.17293 | 6.30000            | 103.15546          |                   |            |  | 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            | 101.39132          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP013 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84665          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16356          |                   |            |  | 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            | 99.20467           |                   |            |  | 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            | 100.97374          |                   |            |  | 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            | 101.73653          |                   |            |  | 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>         |            |
| KAP018 On 14/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91222           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.82831          |                   |            |  | 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   |        |            | 8.84500   | 124.67981 | 8.84500            | 124.65048          |                   |            |  | 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            | 98.40798           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK18 On 22/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 96.22652           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK18 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 LBK18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK20 On 08/06/2022 Spot Bond |        |            | 7.28000   | 103.39227 | 7.28000            | 103.37208          |                   |            |  | 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            | 96.05468           |                   |            |  | 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 |        |            | 9.30000   | 105.22700 | 9.30000            | 105.20087          |                   |            |  | 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>         |            |
| LBK27 On 23/03/2023 Spot Bond |        |            |           |           | 0.00000            | 95.68883           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK28 On 15/05/2028 Spot Bond |        |            | 11.95500  | 95.16827  | 11.95500           | 95.13824           |                   |            |  | 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 |        |            | 10.35000  | 99.75497  | 10.35000           | 99.72747           |                   |            |  | 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            | 98.73729           |                   |            |  | 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            | 93.36726           |                   |            |  | 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            | 100.91973          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK33 On 07/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.06272          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK35 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 95.09366           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK37 On 25/06/2024 Spot Bond |        |            |           |           | 0.00000            | 94.68776           |                   |            |  | 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 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            | 87.87910           |                   |            |  | 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            | 100.94778          |                   |            |  | 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 |        |            | 6.81000   | 106.61372 | 6.81000            | 106.59421          |                   |            |  | 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            | 101.18756          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| LGL08 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.50788          |                   |            |  | 0.00        | 0                    | 50,000,00           |
| <b>Total LGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,00</b>    |
| <b>Total For LGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,00</b>    |
| LGL09 On 28/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.24640          |                   |            |  | 0.00        | 1,000,000,000        | 1,132,800,00        |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,132,800,00</b> |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,132,800,00</b> |
| LGL10 On 08/10/2025 Spot Bond |        |            |           |           | 0.00000            | 99.34636           |                   |            |  | 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            | 100.50097          |                   |            |  | 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            | 101.47607          |                   |            |  | 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>             |                     |
| LRFA3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.30789          |                   |            |  | 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            | 100.72748          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total LRFB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For LRFB3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| LRFC3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74747          |                   |            |  | 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>           |                    |
| MBF06 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.75987          |                   |            |  | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total MBF061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For MBF061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| MBF06 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68777          |                   |            |  | 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            | 100.38049          |                   |            |  | 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            | 100.32495          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MBF066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MBF066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MBF06 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62258          |                   |            |  | 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            | 100.67218          |                   |            |  | 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>           |                    |
| MBF06 On 28/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51135          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MBF069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MBF069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MBF07 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54486          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MBF070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MBF070</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MBP03 On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.63974          |                   |            |  | 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            | 100.62623          |                   |            |  | 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 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95516          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MBP043 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 MBP043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP04 On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23153          |                   |            |  | 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            | 100.55105          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP04 On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88726          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58305          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP04 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13261          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP048 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP04 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13533          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP049 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP049</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP05 On 23/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93608          |                   |            |  | 0.00        | 0                | 180,000,00          |
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>180,000,00</b>   |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>180,000,00</b>   |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65070          |                   |            |  | 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>         |                     |
| MBP05 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13076          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP052 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP052</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 7.75500   | 7.75500   | 7.75500            | 116.78215          |                   |            |  | 0.00        | 0                | 2,000,000,00        |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 6.12000   | 109.34015 | 6.12000            | 109.32195          |                   |            |  | 0.00        | 0                | 1,050,000,00        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.66997          |                   |            |  | 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 MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| MMIG0 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30589          |                   |            |  | 0.00        | 0                  | 500,000,00        |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>500,000,00</b> |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>500,000,00</b> |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.51589          |                   |            |  | 0.00        | 600,000,000        | 300,000,00        |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,00</b> |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,00</b> |
| MML02 On 10/12/2026 Spot Bond |        |            | 8.40500   | 104.51410 | 8.40500            | 104.49060          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total MML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For MML02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| MML03 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.46609          |                   |            |  | 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 |        |            | 8.65500   | 98.82294  | 8.65500            | 98.80320           |                   |            |  | 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>           |                   |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71206          |                   |            |  | 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            | 100.85073          |                   |            |  | 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            | 100.51934          |                   |            |  | 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>           |                   |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94684          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 98.73249           |                   |            |  | 0.00        | 0                  | 120,000,00        |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>120,000,00</b> |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>120,000,00</b> |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84893          |                   |            |  | 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>           |                   |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88104          |                   |            |  | 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            | 100.35498          |                   |            |  | 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            | 100.64892          |                   |            |  | 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            | 98.77989           |                   |            |  | 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            | 100.46825          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.27633          |                   |            |  | 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            | 101.35308          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18488          |                   |            |  | 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 |        |            | 8.35500   | 103.35309 | 8.35500            | 103.32973          |                   |            |  | 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            | 101.28035          |                   |            |  | 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>         |            |
| MTN25 On 29/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13473          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN26 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.14485          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN26 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 MTN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN27 On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.15208          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTNC2 On 21/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTNC23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTNC23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTNC2 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11933          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTNC24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTNC24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.69979          |                   |            |  | 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            | 100.69979          |                   |            |  | 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            | 100.74875          |                   |            |  | 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            | 100.74868          |                   |            |  | 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>         |            |
| N6D26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.81372          |                   |            |  | 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 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.27775          |                   |            |  | 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 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35589          |                   |            |  | 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 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 103.76911          |                   |            |  | 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            | 100.24225          |                   |            |  | 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 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            | 100.30985          |                   |            |  | 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            | 100.36720          |                   |            |  | 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            | 100.41983          |                   |            |  | 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 |        |            | 6.55000   | 103.32452 | 6.55000            | 103.30642          |                   |            |  | 0.00        | 0                | 187,100,00        |
| <b>Total NAM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>187,100,00</b> |
| <b>Total For NAM01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>187,100,00</b> |
| NAM03 On 01/08/2023 Spot Bond |        |            | 6.90000   | 110.36366 | 6.90000            | 110.34298          |                   |            |  | 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 |        |            | 9.28500   | 109.43488 | 9.28500            | 109.40745          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15035          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08028          |                   |            |  | 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            | 100.97244          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21546          |                   |            |  | 0.00        | 0                | 130,000,00        |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,00</b> |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,00</b> |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99138          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG05G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG05G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded    | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|---------------------|------------|
| NBK13/ On 19/03/2024 Spot Bond |        |            | 6.46500   | 110.90276 | 6.46500            | 110.88360          |                   |                             | 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>            |            |
| NBK15/ On 11/02/2022 Spot Bond |        |            | 5.76500   | 105.31804 | 5.76500            | 105.30151          |                   |                             | 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 |        |            | 6.65500   | 112.59512 | 6.65500            | 112.57477          |                   |                             | 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 |        |            | 7.85500   | 110.32361 | 7.85500            | 110.30039          |                   | 3,927,500,000,000.00        | 500,000,000        | 1,470,000,00        |            |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>3,927,500,000,000.00</b> | <b>500,000,000</b> | <b>1,470,000,00</b> |            |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   | <b>3,927,500,000,000.00</b> | <b>500,000,000</b> | <b>1,470,000,00</b> |            |
| NBK19/ On 01/06/2022 Spot Bond |        |            | 6.29500   | 103.85965 | 6.29500            | 103.84206          |                   | 0.00                        | 0                  |                     |            |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                     |            |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                     |            |
| NBK20/ On 01/06/2026 Spot Bond |        |            | 7.19500   | 113.92966 | 7.19500            | 113.90765          |                   | 0.00                        | 0                  |                     |            |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                     |            |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                     |            |
| NBK21/ On 21/07/2027 Spot Bond |        |            | 8.20500   | 116.31656 | 8.20500            | 116.29072          |                   | 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 |        |            | 5.39000   | 107.44703 | 5.39000            | 107.43150          |                   | 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 |        |            | 6.89000   | 115.55196 | 6.89000            | 115.53070          |                   | 0.00                        | 0                  |                     |            |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                     |            |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           |                     |            |
| NBK24/ On 19/11/2027 Spot Bond |        |            | 7.93000   | 116.28259 | 7.93000            | 116.25803          |                   | 0.00                        | 0                  | 1,000,000,00        |            |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>1,000,000,00</b> |            |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>1,000,000,00</b> |            |
| NBK24I On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84266          |                   | 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 |        |            | 5.87500   | 5.87500   | 5.87500            | 111.39061          |                   | 0.00                        | 0                  |                     |            |
| <b>Total NBK25A 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 NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK25I On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 103.30062          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK26I On 10/05/2023 Spot Bond |        |            | 100.00000 | 32.32715  | 100.00000          | 32.25599           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.96817          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK27I On 10/05/2026 Spot Bond |        |            | 8.11500   | 113.73875 | 8.11500            | 113.71417          |                   |            |  | 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>         |            |
| NBK28I On 02/08/2023 Spot Bond |        |            | 5.79500   | 112.43140 | 5.79500            | 112.41366          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK29I On 31/07/2026 Spot Bond |        |            | 7.27500   | 118.05427 | 7.27500            | 118.03097          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK30I On 20/02/2024 Spot Bond |        |            | 6.25000   | 111.64368 | 6.25000            | 111.62470          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK31I On 09/11/2023 Spot Bond |        |            | 5.92500   | 109.03895 | 5.92500            | 109.02165          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK31A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK31A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK31I On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.35877          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.82771          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK36I On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.87343          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK38I On 02/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06587          |                   |            |  | 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 NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 10.08000  | 10.08000  | 10.08000           | 72.79081           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NBK40I On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 104.10036          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28758          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.48832          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.54838          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.73689          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 103.13812          |                   |            |  | 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            | 100.82647          |                   |            |  | 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            | 101.50013          |                   |            |  | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.82665          |                   |            |  | 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            | 100.93063          |                   |            |  | 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>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15704          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.27836          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.40491          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK54B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK54B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBKB5 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.00268          |                   |            |  | 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>         |                     |
| NBKB5 On 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.90406          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBKB5 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.00901          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBKB57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBKB57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBKB5 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.35752          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBKB58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBKB58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBKB5 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.77388          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.03832          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBKB60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBKB60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBKB6 On 24/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.67352           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBKB6 On 15/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.10215          |                   |            |  | 0.00        | 0                | 4,450,000,00        |
| <b>Total NBKB62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,450,000,00</b> |
| <b>Total For NBKB62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,450,000,00</b> |
| NBKB6 On 15/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 101.19397          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBKB64 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 NBKB64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27314          |                   |            |  | 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 |        |            | 9.25000   | 106.48684 | 9.25000            | 106.46067          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27084          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NCLN8: On 20/03/2024 Spot Bond |        |            | 9.28500   | 105.95462 | 9.28500            | 105.92849          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27314          |                   |            |  | 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            | 100.27670          |                   |            |  | 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            | 100.28130          |                   |            |  | 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>         |                     |
| NDAL0: On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23287          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NDAL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NDAL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NDAL0: On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23287          |                   |            |  | 0.00        | 0                | 5,000,000,00        |
| <b>Total NDAL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,00</b> |
| <b>Total For NDAL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,00</b> |
| NEDT1: On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.60129          |                   |            |  | 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>         |                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NGL01 On 22/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.84476          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL01G On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77594          |                   |            |  | 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            | 102.09739          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL03 On 26/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.01389          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL04 On 20/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.64942          |                   |            |  | 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            | 102.36587          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL06 On 01/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.74308          |                   |            |  | 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            | 101.36037          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL08 On 02/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.37709          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL09 On 19/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.33608          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGLT1A On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 103.17036          |                   |            |  | 0.00        | 0                | 1,500,000,0€        |
| <b>Total NGLT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,0€</b> |
| <b>Total For NGLT1A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,0€</b> |
| NGLT1B On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 105.19772          |                   |            |  | 0.00        | 0                | 190,000,0€          |
| <b>Total NGLT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>190,000,0€</b>   |

| Contract Details              | 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 NGLT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>190,000,00</b>   |
| NGT10 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.44201          |                   |            |  | 0.00        | 0                | 210,000,00          |
| <b>Total NGT103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>210,000,00</b>   |
| <b>Total For NGT103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>210,000,00</b>   |
| NGT10 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 105.36586          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total NGT104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For NGT104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| NGT10 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.63366          |                   |            |  | 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            | 104.57079          |                   |            |  | 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            | 103.09575          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT107</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 08/09/2026 Spot Bond |        |            |           |           | 0.00000            | 103.57596          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT1G On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.49586          |                   |            |  | 0.00        | 0                | 2,000,000,00        |
| <b>Total NGT1G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| <b>Total For NGT1G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| NHM00 On 16/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37061          |                   |            |  | 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            | 102.96203          |                   |            |  | 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            | 102.58290          |                   |            |  | 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            | 101.79946          |                   |            |  | 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            | 101.02347          |                   |            |  | 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 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            | 100.46712          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NHM015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| NHM01 On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.26885          |                   |            |  | 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            | 103.71682          |                   |            |  | 0.00        | 30,000,000,000        | 15,100,000,000        |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000,000</b> | <b>15,100,000,000</b> |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000,000</b> | <b>15,100,000,000</b> |
| NHM01 On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91142          |                   |            |  | 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            | 100.90680          |                   |            |  | 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 |        |            | 5.01000   | 5.01000   | 5.01000            | 211.31697          |                   |            |  | 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 |        |            | 3.69500   | 3.69500   | 3.69500            | 199.24804          |                   |            |  | 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  |        |            | 3.00500   | 3.00500   | 3.00500            | 150.06602          |                   |            |  | 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  |        |            | 3.43500   | 3.43500   | 3.43500            | 110.77764          |                   |            |  | 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  |        |            | 4.97000   | 4.97000   | 4.97000            | 108.54344          |                   |            |  | 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>              |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NILB11 On 31/01/2025 Spot Bond |        |            | 3.11000   | 3.11000   | 3.11000            | 149.53554          |                   |            |  | 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   | 197.68695 | 3.45000            | 197.62578          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.50000   | 3.50000   | 3.50000            | 147.58436          |                   |            |  | 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 |        |            | 3.34000   | 3.34000   | 3.34000            | 203.57201          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB15 On 31/03/2028 Spot Bond |        |            | 3.48500   | 201.85569 | 3.48500            | 201.79307          |                   |            |  | 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 |        |            | 5.08500   | 107.00378 | 5.08500            | 106.96582          |                   |            |  | 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>         |            |
| NN014 On 10/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.74232          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN016 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.49926          |                   |            |  | 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            | 98.99582           |                   |            |  | 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            | 132.66341          |                   |            |  | 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            | 101.65573          |                   |            |  | 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            | 101.76106          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN023 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 NN023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN026 On 21/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.06117          |                   |            |  | 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            | 100.70095          |                   |            |  | 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            | 100.71582          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98608          |                   |            |  | 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            | 118.86758          |                   |            |  | 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            | 99.57085           |                   |            |  | 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            | 100.71197          |                   |            |  | 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            | 100.31932          |                   |            |  | 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            | 139.72963          |                   |            |  | 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            | 101.03159          |                   |            |  | 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            | 139.52715          |                   |            |  | 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            | 137.34701          |                   |            |  | 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 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            | 100.37439          |                   |            |  | 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            | 122.98357          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN051 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN051</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN054 On 04/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.51899           |                   |            |  | 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            | 99.40441           |                   |            |  | 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            | 94.85893           |                   |            |  | 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            | 98.05794           |                   |            |  | 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            | 100.39394          |                   |            |  | 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            | 100.81430          |                   |            |  | 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>         |            |
| NN090 On 10/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.15126          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN090 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN090</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.58487           |                   |            |  | 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            | 114.88000          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF014 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 111.38000          |                   |            |  | 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>         |            |
| NNF015 On 15/07/2025 Spot Bond |        |            |           |           | 0.00000            | 116.80000          |                   |            |  | 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>         |            |
| NNF016 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 115.43000          |                   |            |  | 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>         |            |
| NNF017 On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 115.09482          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF020 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 109.32881          |                   |            |  | 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>         |            |
| NNF021 On 18/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69426          |                   |            |  | 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>         |            |
| NNF022 On 14/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92944           |                   |            |  | 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>         |            |
| NNF023 On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 90.92935           |                   |            |  | 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>         |            |
| NNF024 On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 90.92935           |                   |            |  | 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>         |            |
| NNF025 On 09/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.88965          |                   |            |  | 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>         |            |
| NNF026 On 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 102.38730          |                   |            |  | 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>         |            |
| NNF027 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 109.32881          |                   |            |  | 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>         |            |
| NNF028 On 20/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04211          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | 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 NNF030</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 102.37179          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF031 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF031</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 06/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83547          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF032 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF032</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66785          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF033 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF033</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.64912          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF034 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF034</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58977          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF035 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF035</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58977          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF036 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF036</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 01/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49015          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.29727          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 29/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.13048          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 129.70086          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06 On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 107.86650          |                   |            |  | 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            | 131.74708          |                   |            |  | 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 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            | 85.17209           |                   |            |  | 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            | 100.69248          |                   |            |  | 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            | 100.69378          |                   |            |  | 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 22/05/2053 Spot Bond |        |            |           |           | 0.00000            | 100.63178          |                   |            |  | 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            | 100.51603          |                   |            |  | 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            | 111.38161          |                   |            |  | 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            | 100.74277          |                   |            |  | 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            | 100.71207          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.57089          |                   |            |  | 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            | 113.49534          |                   |            |  | 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            | 100.58916          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NRA02' On 31/10/2022 Spot Bond |        |            | 6.97000   | 108.80726 | 6.97000            | 108.78700          |                   |            |  | 0.00        | 0                |            |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NRA02' On 31/05/2023 Spot Bond |        |            | 2.53000   | 198.63289 | 2.53000            | 198.57636          |                   |            |  | 0.00        | 0                |            |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NRA02' On 30/11/2028 Spot Bond |        |            | 9.52500   | 115.51175 | 9.52500            | 115.48239          |                   |            |  | 0.00        | 0                |            |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NRA02' On 30/11/2028 Spot Bond |        |            | 100.00000 | 13.57408  | 100.00000          | 13.54404           |                   |            |  | 0.00        | 0                |            |
| <b>Total NRA028/R186 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NRA028/R186</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NTC21 On 24/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.59357          |                   |            |  | 0.00        | 0                |            |
| <b>Total NTC21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NTC21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NTC23 On 15/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.80840          |                   |            |  | 0.00        | 0                |            |
| <b>Total NTC23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NTC23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NTC25 On 07/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.54501          |                   |            |  | 0.00        | 0                |            |
| <b>Total NTC25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NTC25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NTC26 On 07/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.16621          |                   |            |  | 0.00        | 0                |            |
| <b>Total NTC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NTC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NTC27 On 12/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.34116          |                   |            |  | 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            | 100.34564          |                   |            |  | 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            | 100.33630          |                   |            |  | 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>         |            |

| Contract Details              | 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 NTC30</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           |                           |
| NTC31 On 10/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43452          |                   |            |                           | 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            | 100.83428          |                   |            |                           | 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 |        |            |           |           | 0.00000            | 100.26169          |                   |            |                           | 0.00        | 0                  |                           |
| <b>Total NTCG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           |                           |
| <b>Total For NTCG01</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>           |                           |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40956          |                   |            |                           | 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 |        |            | 6.14000   | 105.92694 | 6.14000            | 105.90953          |                   |            | 130,039,060,000.00        |             | 21,179,000         | 10,589,500,000.00         |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>130,039,060,000.00</b> |             | <b>21,179,000</b>  | <b>10,589,500,000.00</b>  |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            | <b>130,039,060,000.00</b> |             | <b>21,179,000</b>  | <b>10,589,500,000.00</b>  |
| OML07 On 19/03/2025 Spot Bond |        |            | 7.50600   | 114.26393 | 7.50600            | 114.24106          |                   |            | 0.00                      |             | 0                  | 1,530,000,000.00          |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           | <b>1,530,000,000.00</b>   |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           | <b>1,530,000,000.00</b>   |
| OML09 On 14/09/2022 Spot Bond |        |            | 6.33000   | 108.57295 | 6.33000            | 108.55457          |                   |            | 0.00                      |             | 0                  |                           |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           |                           |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           |                           |
| OML10 On 14/09/2025 Spot Bond |        |            | 7.81000   | 116.00933 | 7.81000            | 115.98518          |                   |            | 991,870,000,000.00        |             | 127,000,000        | 823,500,000,000.00        |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>991,870,000,000.00</b> |             | <b>127,000,000</b> | <b>823,500,000,000.00</b> |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            | <b>991,870,000,000.00</b> |             | <b>127,000,000</b> | <b>823,500,000,000.00</b> |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31655          |                   |            | 0.00                      |             | 0                  |                           |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           |                           |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           |                           |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.30865          |                   |            | 0.00                      |             | 0                  |                           |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           |                           |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           |                           |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63647          |                   |            | 0.00                      |             | 0                  |                           |
| <b>Total PEP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           |                           |
| <b>Total For PEP01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               |             | <b>0</b>           |                           |
| PEP02 On 10/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.71722          |                   |            | 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 PEP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PEP02</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PEP03 On 05/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18025          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PEP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PEP03</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PEP04 On 05/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.95388          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PEP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PEP04</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63396          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PMM51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PMM51</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PMM53 On 08/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.99996           |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PMM53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PMM53</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PMM55 On 28/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61165          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PMM55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PMM55</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74744          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84068          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PRE2B1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PRE2C On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85400          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PRE2D On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86731          |                   |            |                              | 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  |        |            | 7.51500   | 113.65933 | 7.50500            | 113.68406          |                   |            | 484,254,521,652,000.00       | 2,060,446,376,800      | 221,821,959,400        |            |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,254,521,652,000.00</b> | <b>060,446,376,800</b> | <b>221,821,959,400</b> |            |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>14,254,521,652,000.00</b> | <b>060,446,376,800</b> | <b>221,821,959,400</b> |            |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.33000   | 320.29412 | 1.33000            | 320.21335          |                   |            | 46,552,660,000,000.00        | 35,002,000,000         | 73,293,610,300         |            |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,552,660,000,000.00</b> | <b>35,002,000,000</b>  | <b>73,293,610,300</b>  |            |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>16,552,660,000,000.00</b> | <b>35,002,000,000</b>  | <b>73,293,610,300</b>  |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded         | Op Interest           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|--------------------------|-----------------------|
| R202 On 07/12/2033 Spot Bond  |        |            | 4.01000   | 233.15959 | 4.01000            | 233.08393          |                   |            | 62,370,738,000,000.00        | 15,553,800,000           | 189,163,831,80        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,370,738,000,000.00</b>  | <b>15,553,800,000</b>    | <b>189,163,831,80</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>2,370,738,000,000.00</b>  | <b>15,553,800,000</b>    | <b>189,163,831,80</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 5.30000   | 106.55769 | 5.30000            | 106.54254          |                   |            | 096,224,668,970,000.00       | 1,338,910,314,900        | 1,032,033,288,90      |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,224,668,970,000.00</b> | <b>338,910,314,900</b>   | <b>332,033,288,90</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>16,224,668,970,000.00</b> | <b>338,910,314,900</b>   | <b>332,033,288,90</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.91000   | 98.13367  | 8.88500            | 98.25263           |                   |            | 057,133,237,174,000.00       | 2,251,081,171,400        | 2,266,086,256,20      |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,133,237,174,000.00</b> | <b>251,081,171,400</b>   | <b>266,086,256,20</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>17,133,237,174,000.00</b> | <b>251,081,171,400</b>   | <b>266,086,256,20</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.56500   | 93.52848  | 9.55500            | 93.56691           |                   |            | 470,771,844,661,500.00       | 2,035,626,957,100        | 1,551,772,501,00      |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,771,844,661,500.00</b> | <b>335,626,957,100</b>   | <b>551,772,501,00</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>10,771,844,661,500.00</b> | <b>335,626,957,100</b>   | <b>551,772,501,00</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.06500  | 94.41009  | 10.08000           | 94.28192           |                   |            | 081,388,529,866,500.00       | 2,094,524,444,100        | 1,428,707,462,80      |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>11,388,529,866,500.00</b> | <b>994,524,444,100</b>   | <b>428,707,462,80</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>11,388,529,866,500.00</b> | <b>994,524,444,100</b>   | <b>428,707,462,80</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 10.26500  | 90.14922  | 10.29000           | 89.95191           |                   |            | 697,973,564,450,000.00       | 2,113,782,130,000        | 1,291,047,553,10      |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,973,564,450,000.00</b> | <b>113,782,130,000</b>   | <b>291,047,553,10</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>17,973,564,450,000.00</b> | <b>113,782,130,000</b>   | <b>291,047,553,10</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.40000  | 92.52964  | 10.43000           | 92.28165           |                   |            | 539,604,364,640,000.00       | 1,013,423,496,600        | 1,255,299,017,90      |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,604,364,640,000.00</b> | <b>1,013,423,496,600</b> | <b>255,299,017,90</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>19,604,364,640,000.00</b> | <b>1,013,423,496,600</b> | <b>255,299,017,90</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.47000  | 89.04650  | 10.48500           | 88.90847           |                   |            | 080,117,251,758,000.00       | 867,250,931,400          | 1,304,566,435,50      |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>30,117,251,758,000.00</b> | <b>867,250,931,400</b>   | <b>304,566,435,50</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>30,117,251,758,000.00</b> | <b>867,250,931,400</b>   | <b>304,566,435,50</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 10.39500  | 88.33053  | 10.41000           | 88.18897           |                   |            | 837,249,721,958,000.00       | 1,217,147,640,400        | 1,731,522,758,80      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,249,721,958,000.00</b> | <b>217,147,640,400</b>   | <b>731,522,758,80</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>17,249,721,958,000.00</b> | <b>217,147,640,400</b>   | <b>731,522,758,80</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.00500  | 73.06977  | 10.02500           | 72.93016           |                   |            | 656,626,401,500,500.00       | 1,165,080,100,100        | 704,382,755,60        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,626,401,500,500.00</b> | <b>165,080,100,100</b>   | <b>704,382,755,60</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>16,626,401,500,500.00</b> | <b>165,080,100,100</b>   | <b>704,382,755,60</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.98500   | 208.06521 | 2.98500            | 208.00344          |                   |            | 140,896,776,000,000.00       | 47,201,600,000           | 60,170,127,10         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,896,776,000,000.00</b> | <b>47,201,600,000</b>    | <b>60,170,127,10</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>10,896,776,000,000.00</b> | <b>47,201,600,000</b>    | <b>60,170,127,10</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 0.85000   | 174.46411 | 0.85000            | 174.42234          |                   |            | 111,910,150,000,000.00       | 131,659,000,000          | 240,004,123,60        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>11,910,150,000,000.00</b> | <b>131,659,000,000</b>   | <b>240,004,123,60</b> |

| Contract Details              | 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 R212</b>         |        |            |           |           |                    |                    |                   |            |  | <b>11,910,150,000,000.00</b> | <b>131,659,000,000</b> | <b>240,004,123,60</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.26500   | 88.23557  | 9.25000            | 88.29931           |                   |            |  | 624,928,990,949,000.00       | 1,146,781,326,600      | 646,301,689,80        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>14,928,990,949,000.00</b> | <b>146,781,326,600</b> | <b>646,301,689,80</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            |  | <b>14,928,990,949,000.00</b> | <b>146,781,326,600</b> | <b>646,301,689,80</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.39000  | 69.97613  | 10.41000           | 69.83394           |                   |            |  | 466,747,541,588,000.00       | 1,681,111,409,200      | 473,103,279,60        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>16,747,541,588,000.00</b> | <b>681,111,409,200</b> | <b>473,103,279,60</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            |  | <b>16,747,541,588,000.00</b> | <b>681,111,409,200</b> | <b>473,103,279,60</b> |
| RDFB0 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28360          |                   |            |  | 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            | 100.55785          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total RDFB09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.08147          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total RDFB11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 27/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.63653           |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total RDFB12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.45627           |                   |            |  | 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            | 100.66874          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total RDFB15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27860          |                   |            |  | 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            | 98.86283           |                   |            |  | 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            | 97.62243           |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45378          |                   |            |  | 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 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            | 100.23697          |                   |            |  | 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            | 100.24774          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13341          |                   |            |  | 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            | 99.71687           |                   |            |  | 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            | 99.13813           |                   |            |  | 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            | 100.76278          |                   |            |  | 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>         |            |
| RED13 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.87906          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED14 On 17/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33431          |                   |            |  | 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            | 101.05953          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED151 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED151</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED16 On 07/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78699          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED161 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED161</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED40 On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.76704          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| RED50 On 05/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74594          |                   |            |  | 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            | 103.30118          |                   |            |  | 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            | 104.72428          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RED602 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RED602</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RED70 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.23566          |                   |            |  | 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            | 102.53075          |                   |            |  | 0.00        | 0                | 1,800,000,00        |
| <b>Total RED705 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,800,000,00</b> |
| <b>Total For RED705</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,800,000,00</b> |
| RES35 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80398          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES40 On 13/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93108           |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES41 On 30/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60810          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES49 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.29230          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES50 On 22/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.22675          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RES52 On 07/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94211          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| RMB10 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RMB106 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 RMBI06</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| RW23 On 10/12/2023 Spot Bond  |        |            | 6.95000   | 106.35755 | 6.95000            | 106.33770          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total RW23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RW23</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| RW28 On 10/12/2028 Spot Bond  |        |            | 11.28500  | 95.65801  | 11.28500           | 95.62932           |                   |            |                             | 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>             |                      |
| RW31 On 30/06/2031 Spot Bond  |        |            | 10.59000  | 100.83297 | 10.59000           | 100.80454          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total RW31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RW31</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| RWL26 On 30/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21284          |                   |            |                             | 0.00        | 6,300,000,000        | 5,500,000,000        |
| <b>Total RWL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>6,300,000,000</b> | <b>5,500,000,000</b> |
| <b>Total For RWL26</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>6,300,000,000</b> | <b>5,500,000,000</b> |
| RWL28 On 30/06/2028 Spot Bond |        |            | 9.60500   | 100.73336 | 9.60500            | 100.70754          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total RWL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RWL28</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| SBK23 On 28/05/2022 Spot Bond |        |            | 5.46000   | 106.51182 | 5.46000            | 106.49623          |                   |            | 3,390,660,000,000.00        |             | 621,000,000          | 310,500,000          |
| <b>Total SBK23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,390,660,000,000.00</b> |             | <b>621,000,000</b>   | <b>310,500,000</b>   |
| <b>Total For SBK23</b>        |        |            |           |           |                    |                    |                   |            | <b>3,390,660,000,000.00</b> |             | <b>621,000,000</b>   | <b>310,500,000</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>             |                      |
| SBN01 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97798          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total SBN01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SBN01</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| SBS20 On 15/05/2026 Spot Bond |        |            | 7.25000   | 112.76411 | 7.25000            | 112.74229          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.74413          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| SBS27 On 20/02/2024 Spot Bond |        |            | 6.20500   | 113.22088 | 6.20500            | 113.20176          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 7.35000   | 104.42121 | 7.35000            | 104.40073          |                   |            |                             | 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 SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| SBS31 On 12/06/2027 Spot Bond |        |            | 7.77000   | 110.13647 | 7.77000            | 110.11354          |                   |                             | 0.00        | 0                  |                   |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| SBS34 On 19/09/2024 Spot Bond |        |            | 6.45500   | 113.43011 | 6.45500            | 113.41053          |                   |                             | 0.00        | 0                  |                   |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| SBS38 On 29/01/2025 Spot Bond |        |            | 6.67000   | 111.58415 | 6.67000            | 111.56393          |                   |                             | 0.00        | 0                  | 250,000,00        |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>250,000,00</b> |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>250,000,00</b> |
| SBS39 On 29/01/2030 Spot Bond |        |            | 8.52000   | 111.43491 | 8.52000            | 111.40923          |                   | 8,008,800,000,000.00        |             | 940,000,000        | 940,000,00        |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>8,008,800,000,000.00</b> |             | <b>940,000,000</b> | <b>940,000,00</b> |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   | <b>8,008,800,000,000.00</b> |             | <b>940,000,000</b> | <b>940,000,00</b> |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 4.35000   | 102.70872 | 4.35000            | 102.69667          |                   |                             | 0.00        | 0                  |                   |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| SBS41 On 12/11/2022 Spot Bond |        |            | 5.56500   | 107.19370 | 5.56500            | 107.17772          |                   |                             | 0.00        | 0                  |                   |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| SBS42 On 12/11/2025 Spot Bond |        |            | 6.97500   | 115.18712 | 6.97500            | 115.16566          |                   | 1,429,875,000,000.00        |             | 205,000,000        | 205,000,00        |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,429,875,000,000.00</b> |             | <b>205,000,000</b> | <b>205,000,00</b> |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   | <b>1,429,875,000,000.00</b> |             | <b>205,000,000</b> | <b>205,000,00</b> |
| SBS43 On 12/11/2027 Spot Bond |        |            | 7.92000   | 115.92568 | 7.92000            | 115.90122          |                   |                             | 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 |        |            | 5.66500   | 111.75814 | 5.66500            | 111.74091          |                   |                             | 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            | 101.93164          |                   |                             | 0.00        | 0                  |                   |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.48024          |                   |                             | 0.00        | 0                  |                   |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBS50 On 31/01/2022 Spot Bond |        |            | 4.77500   | 106.70648 | 4.77500            | 106.69257          |                   |            |  | 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 |        |            | 6.12500   | 6.12500   | 6.12500            | 112.79737          |                   |            |  | 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            | 104.65491          |                   |            |  | 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            | 103.85641          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15130          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS56 On 12/06/2022 Spot Bond |        |            | 5.24500   | 103.96049 | 5.24500            | 103.94579          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.96875          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.27215          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS60 On 18/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.37717          |                   |            |  | 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            | 101.53037          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS63 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56832          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS64 On 31/01/2029 Spot Bond |        |            |           |           | 0.00000            | 102.17134          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS64 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 SBS64</b>         |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBS65 On 15/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.34249          |                   |            |                   | 0.00  | 0                |               |
| <b>Total SBS65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| <b>Total For SBS65</b>         |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBS66 On 26/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.43686          |                   |            |                   | 0.00  | 0                |               |
| <b>Total SBS66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| <b>Total For SBS66</b>         |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBS67 On 26/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.06863          |                   |            |                   | 0.00  | 5,000,000,000    | 2,500,000,000 |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 5,000,000,000    | 2,500,000,000 |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 5,000,000,000    | 2,500,000,000 |
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.91669          |                   |            |                   | 0.00  | 0                |               |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.54790          |                   |            |                   | 0.00  | 0                |               |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 1.77000   | 317.10889 | 1.77000            | 317.02515          |                   |            | 24,780,000,000.00 |       | 14,000,000       | 7,000,000     |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 24,780,000,000.00 |       | 14,000,000       | 7,000,000     |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            | 24,780,000,000.00 |       | 14,000,000       | 7,000,000     |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.96000   | 4.96000   | 4.96000            | 212.34588          |                   |            | 0.00              |       | 0                |               |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00              |       | 0                |               |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            | 0.00              |       | 0                |               |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.75642          |                   |            |                   | 0.00  | 0                |               |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.78081          |                   |            |                   | 0.00  | 0                |               |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.59197          |                   |            |                   | 0.00  | 0                |               |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBT104 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 103.58279          |                   |            |                   | 0.00  | 0                |               |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |                   | 0.00  | 0                |               |
| SBT105 On 31/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                   | 0.00  | 0                |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total SBT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 103.35091          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70463          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT203 On 03/12/2023 Spot Bond |        |            | 7.40000   | 107.48867 | 7.40000            | 107.46734          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBT204 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37518          |                   |            |  | 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            | 102.53041          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 107.15916          |                   |            |  | 0.00        | 0                | 744,800,00        |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>744,800,00</b> |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>744,800,00</b> |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64420          |                   |            |  | 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>         |                   |
| SBT209 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16173          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBT209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90406           |                   |            |  | 0.00        | 0                |                   |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 98.91706           |                   |            |  | 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>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SLI4 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.92164          |                   |            |  | 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            | 100.81816          |                   |            |  | 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            | 100.78560          |                   |            |  | 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            | 100.91005          |                   |            |  | 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            | 100.81393          |                   |            |  | 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            | 100.85356          |                   |            |  | 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            | 100.86349          |                   |            |  | 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            | 100.79274          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRB5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRB6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86349          |                   |            |  | 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            | 100.98374          |                   |            |  | 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            | 100.94840          |                   |            |  | 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            | 100.21980          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRC5 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 SLRC5</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SLRC6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89180          |                   |            |  | 0.00  | 0                |              |
| <b>Total SLRC6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SLRC6</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SNT03 On 12/04/2023 Spot Bond |        |            | 7.10000   | 110.40304 | 7.10000            | 110.38199          |                   |            |  | 0.00  | 0                |              |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86562          |                   |            |  | 0.00  | 0                |              |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60200          |                   |            |  | 0.00  | 0                |              |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SOLB0 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68392          |                   |            |  | 0.00  | 0                | 4,500,000,00 |
| <b>Total SOLB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 4,500,000,00 |
| <b>Total For SOLB01</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 4,500,000,00 |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76100          |                   |            |  | 0.00  | 0                |              |
| <b>Total SPDA10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SPDA10</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17065          |                   |            |  | 0.00  | 0                |              |
| <b>Total SPDA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SPDA12</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68398          |                   |            |  | 0.00  | 0                |              |
| <b>Total SPDA13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SPDA13</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SPDA8 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71945          |                   |            |  | 0.00  | 0                |              |
| <b>Total SPDA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SPDA8</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19939          |                   |            |  | 0.00  | 0                |              |
| <b>Total SPG004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SPG004</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35070          |                   |            |  | 0.00  | 0                |              |
| <b>Total SPG005 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SPG005</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SPG00 On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35411          |                   |            |  | 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 SPG006 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SPG006</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SPG006 On 18/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.56747          |                   |            |  | 0.00        | 10,000,000,000        | 10,000,000,000        |
| <b>Total SPG007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For SPG007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| SPG007 On 15/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.11756          |                   |            |  | 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>              |                       |
| SPG008 On 15/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.02275          |                   |            |  | 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>              |                       |
| SPG009 On 01/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.62129          |                   |            |  | 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>              |                       |
| SPGC010 On 01/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49979          |                   |            |  | 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            | 102.30134          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SSA07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SSA07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SSA08 On 16/05/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.12327          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SSA08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SSA08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SSN011 On 31/01/2025 Spot Bond  |        |            | 3.66500   | 3.66500   | 3.66500            | 146.76786          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SSN011 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SSN011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SSN017 On 21/12/2026 Spot Bond  |        |            | 7.48000   | 113.82612 | 7.48000            | 113.80329          |                   |            |  | 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>              |                       |
| SSN021 On 28/02/2031 Spot Bond  |        |            | 8.74000   | 91.29266  | 8.74000            | 91.27144           |                   |            |  | 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>              |                       |
| SSN029 On 07/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 97.69786           |                   |            |  | 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>              |                       |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SSN04( On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92974           |                   |            |  | 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 |        |            | 6.70000   | 108.70647 | 6.70000            | 108.68690          |                   |            |  | 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 |        |            | 4.92000   | 109.27640 | 4.92000            | 109.23813          |                   |            |  | 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            | 99.58213           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04( On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.15002          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN04( On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.47986          |                   |            |  | 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 |        |            | 2.36000   | 2.36000   | 2.36000            | 312.81209          |                   |            |  | 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            | 101.10507          |                   |            |  | 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            | 100.99229          |                   |            |  | 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            | 100.00819          |                   |            |  | 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 31/01/2025 Spot Bond |        |            | 3.05000   | 3.05000   | 3.05000            | 149.83840          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN062 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 SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/01/2038 Spot Bond |        |            | 5.12000   | 5.12000   | 5.12000            | 106.49120          |                   |            |  | 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 |        |            | 3.98000   | 3.98000   | 3.98000            | 106.62047          |                   |            |  | 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 |        |            | 4.16500   | 4.16500   | 4.16500            | 193.68386          |                   |            |  | 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            | 100.64297          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63071          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60054          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36256          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35384          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.26955          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92803           |                   |            |  | 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 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            | 107.36400          |                   |            |  | 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            | 100.67477          |                   |            |  | 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            | 100.40356          |                   |            |  | 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>         |            |
| SSN082 On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98866          |                   |            |  | 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>         |            |
| SSN083 On 07/12/2033 Spot Bond |        |            | 4.88500   | 4.88500   | 4.88500            | 213.90051          |                   |            |  | 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>         |            |
| SSN084 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.10603           |                   |            |  | 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>         |            |
| SSN089 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 102.25012          |                   |            |  | 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>         |            |
| SSN093 On 28/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.49736          |                   |            |  | 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>         |            |
| SSN096 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.65862          |                   |            |  | 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>         |            |
| SSN098 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49772          |                   |            |  | 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>         |            |
| SSN099 On 31/01/2030 Spot Bond |        |            | 9.55000   | 94.57616  | 9.55000            | 94.55179           |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN10 On 28/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54479          |                   |            |  | 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            | 100.32388          |                   |            |  | 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 31/03/2028 Spot Bond |        |            | 4.21000   | 93.54951  | 4.21000            | 193.16050          |                   |            |  | 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 |        |            | 5.06500   | 87.60090  | 5.06500            | 210.19211          |                   |            |  | 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            | 100.87810          |                   |            |  | 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            | 100.83272          |                   |            |  | 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>         |            |
| SSN11 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15761          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN111 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN111</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11 On 14/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10763          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11 On 10/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80946          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN113 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN113</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.74597          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN114 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN114</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.74597          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65946          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN116 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 SSN116</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SSN117 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.64455          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SSN117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SSN117</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SSN118 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43606          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SSN118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SSN118</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SSN119 On 09/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36768          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SSN119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SSN119</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SSN120 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32683          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SSN120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SSN120</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.07500   | 105.69450 | 8.07500            | 105.67165          |                   |            | 330,044,630,000.00        | 40,872,400        | 20,436,200        |            |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>330,044,630,000.00</b> | <b>40,872,400</b> | <b>20,436,200</b> |            |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            | <b>330,044,630,000.00</b> | <b>40,872,400</b> | <b>20,436,200</b> |            |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72572          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| T14A12 On 21/11/2021 Spot Bond |        |            | 4.42000   | 102.89292 | 4.42000            | 102.88066          |                   |            |                           | 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>          |            |
| T16OM On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.62121          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total T16OM2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For T16OM2</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| T16OM On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.59507          |                   |            |                           | 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 |        |            |           |           | 0.00000            | 100.65651          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total T17A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For T17A11</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| T17A21 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.68639          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total T17A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For T17A21</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| T17A31 On 21/02/2026 Spot Bond |        |            | 7.21000   | 102.55848 | 7.21000            | 102.53427          |                   |            |                           | 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 T17A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |
| <b>Total For T17A31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.05663          |                   |            |  | 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            | 100.76696          |                   |            |  | 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            | 100.33805          |                   |            |  | 0.00        | 0                     |                     |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |
| TFS149 On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93319          |                   |            |  | 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            | 0.00000            |                   |            |  | 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            | 100.64531          |                   |            |  | 0.00        | 0                     | 2,000,000,00        |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>2,000,000,00</b> |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>2,000,000,00</b> |
| TFS155 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52683          |                   |            |  | 0.00        | 0                     |                     |
| <b>Total TFS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |
| <b>Total For TFS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                     |
| TFS156 On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08554          |                   |            |  | 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            | 101.29444          |                   |            |  | 0.00        | 12,000,000,000        | 6,000,000,00        |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>12,000,000,000</b> | <b>6,000,000,00</b> |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>12,000,000,000</b> | <b>6,000,000,00</b> |
| TFS158 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39241          |                   |            |  | 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>              |                     |
| TFS159 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73173          |                   |            |  | 0.00        | 0                     | 2,000,000,00        |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>2,000,000,00</b> |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>2,000,000,00</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS161 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78983          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17519          |                   |            |  | 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            | 101.21568          |                   |            |  | 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            | 101.62181          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS165 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.75049           |                   |            |  | 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>         |            |
| TFS166 On 15/10/2025 Spot Bond |        |            |           |           | 0.00000            | 99.91581           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH10A 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>         |            |
| TH14A On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.74399          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A On 21/11/2021 Spot Bond  |        |            | 4.42000   | 103.35929 | 4.42000            | 103.34698          |                   |            |  | 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            | 100.97789          |                   |            |  | 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  |        |            | 4.42000   | 102.99131 | 4.42000            | 102.97904          |                   |            |  | 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            | 100.82359          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B1 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 TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85831          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76879          |                   |            |  | 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            | 101.07317          |                   |            |  | 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            | 101.08417          |                   |            |  | 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            | 100.84706          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27906          |                   |            |  | 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            | 101.72492          |                   |            |  | 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            | 101.58086          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70355          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A: On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 101.25827          |                   |            |  | 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            | 100.61707          |                   |            |  | 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            | 100.68137          |                   |            |  | 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 TH15A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH15A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65262          |                   |            |  | 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            | 100.74145          |                   |            |  | 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            | 100.99328          |                   |            |  | 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            | 101.04746          |                   |            |  | 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            | 100.80281          |                   |            |  | 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            | 101.17700          |                   |            |  | 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            | 100.77148          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH15C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH15C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH15D On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.14340          |                   |            |  | 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            | 101.43734          |                   |            |  | 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            | 101.04916          |                   |            |  | 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            | 100.82452          |                   |            |  | 0.00        | 600,000,000        | 300,000,000        |
| <b>Total TH16A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For TH16A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16A2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57406          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A3 On 21/08/2024 Spot Bond |        |            | 8.49000   | 103.22048 | 8.49000            | 103.19678          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A4 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89772          |                   |            |  | 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>         |            |
| TH16A5 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69312          |                   |            |  | 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>         |            |
| TH16A7 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66045          |                   |            |  | 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>         |            |
| TH16A8 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68920          |                   |            |  | 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>         |            |
| TH16A9 On 21/08/2024 Spot Bond |        |            | 5.76000   | 102.18837 | 5.76000            | 102.17235          |                   |            |  | 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>         |            |
| TH16B1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.71794          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76495          |                   |            |  | 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>         |            |
| TH16B3 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76756          |                   |            |  | 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>         |            |
| TH16C1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75842          |                   |            |  | 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>         |            |
| TH16C2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82107          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C2 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 TH16C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80410          |                   |            |  | 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            | 101.03873          |                   |            |  | 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            | 101.14934          |                   |            |  | 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            | 101.08429          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.74510          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.79204          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.03162          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17O On 21/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.57659          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17O1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17O1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.28941          |                   |            |  | 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   |        |            | 6.40000   | 105.98096 | 6.40000            | 105.96282          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL25 On 04/09/2024 Spot Bond   |        |            | 7.50000   | 109.00481 | 7.50000            | 108.98300          |                   |            |  | 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            | 101.45005          |                   |            |  | 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 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            | 101.39429          |                   |            |                              | 0.00                 | 0                     |            |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| TL28 On 24/04/2025 Spot Bond   |        |            | 7.95500   | 106.17054 | 7.95500            | 106.14792          |                   |            |                              | 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            | 101.74527          |                   |            |                              | 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            | 100.29867          |                   |            |                              | 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            | 100.62751          |                   |            |                              | 0.00                 | 0                     |            |
| <b>Total TL31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For TL31</b>          |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| TL32 On 09/02/2027 Spot Bond   |        |            |           |           | 0.00000            | 100.87291          |                   |            |                              | 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   |        |            | 7.22000   | 109.39798 | 7.22000            | 109.37690          |                   |            | 4,108,460,136,000.00         | 569,038,800          | 1,421,483,900         |            |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>4,108,460,136,000.00</b>  | <b>569,038,800</b>   | <b>1,421,483,900</b>  |            |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>4,108,460,136,000.00</b>  | <b>569,038,800</b>   | <b>1,421,483,900</b>  |            |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 25.96141  | 100.00000          | 25.90427           |                   |            | 0.00                         | 0                    | 0                     |            |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| TN25 On 19/08/2025 Spot Bond   |        |            | 8.49500   | 107.08510 | 8.49500            | 107.06049          |                   |            | 837,832,967,000.00           | 98,626,600           | 8,537,238,500         |            |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>837,832,967,000.00</b>    | <b>98,626,600</b>    | <b>8,537,238,500</b>  |            |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>837,832,967,000.00</b>    | <b>98,626,600</b>    | <b>8,537,238,500</b>  |            |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 16.22080  | 100.00000          | 16.18450           |                   |            | 0.00                         | 0                    | 0                     |            |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| TN27 On 14/11/2027 Spot Bond   |        |            | 9.22500   | 99.79756  | 9.22500            | 99.77311           |                   |            | 11,753,555,895,000.00        | 1,274,098,200        | 13,904,718,600        |            |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>11,753,555,895,000.00</b> | <b>1,274,098,200</b> | <b>13,904,718,600</b> |            |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>11,753,555,895,000.00</b> | <b>1,274,098,200</b> | <b>13,904,718,600</b> |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                  | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|------------------------|----------------------|----------------------|
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 10.59850  | 100.00000          | 10.57517           |                   |                             | 0.00                   | 0                    |                      |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| TN30 On 09/10/2030 Spot Bond   |        |            | 10.52000  | 102.46054 | 10.52000           | 102.43184          |                   | 052,000,000,000,000.00      | 100,000,000,000        | 1,200,000,000        |                      |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>2,000,000,000,000.00</b> | <b>100,000,000,000</b> | <b>1,200,000,000</b> |                      |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   | <b>2,000,000,000,000.00</b> | <b>100,000,000,000</b> | <b>1,200,000,000</b> |                      |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 118.71022 | 8.00000            | 118.68478          |                   |                             | 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   |        |            | 11.75000  | 95.06864  | 11.75000           | 95.03898           |                   |                             | 0.00                   | 0                    | 3,560,000,000        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             | <b>3,560,000,000</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             | <b>3,560,000,000</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 102.63765 | 10.75000           | 102.60828          |                   |                             | 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>             |                      |
| TR5A11 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60838          |                   |                             | 0.00                   | 0                    |                      |
| <b>Total TR5A11 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| <b>Total For TR5A11</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| TR5A2 On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.61520          |                   |                             | 0.00                   | 0                    |                      |
| <b>Total TR5A21 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| <b>Total For TR5A21</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| TR5A3 On 20/06/2026 Spot Bond  |        |            | 7.61000   | 101.52410 | 7.61000            | 100.36800          |                   |                             | 0.00                   | 0                    |                      |
| <b>Total TR5A31 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| <b>Total For TR5A31</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| TR5OM On 20/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.52373          |                   |                             | 0.00                   | 0                    |                      |
| <b>Total TR5OM1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| <b>Total For TR5OM1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>             |                      |
| TRA3A On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.85530           |                   |                             | 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  |        |            | 6.41000   | 104.69128 | 6.41000            | 104.67333          |                   |                             | 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            | 100.81047          |                   |                             | 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            | 101.04707          |                   |            |  | 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            | 100.14990          |                   |            |  | 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            | 101.21883          |                   |            |  | 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            | 101.28454          |                   |            |  | 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 |        |            | 6.70000   | 108.44618 | 6.70000            | 108.42665          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21883          |                   |            |  | 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            | 101.28454          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 8.62000   | 102.02635 | 8.62000            | 102.00282          |                   |            |  | 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            | 98.84537           |                   |            |  | 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            | 102.32905          |                   |            |  | 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>         |            |
| TRA5B On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.69729          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.88733          |                   |            |  | 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 TRA5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24€ On 21/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.83225           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24€ On 22/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.15460           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP251 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.22107           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 98.36715           |                   |            |  | 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>         |            |
| TSP25€ On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 97.14827           |                   |            |  | 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>         |            |
| TSP257 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 96.66325           |                   |            |  | 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>         |            |
| TSP25€ On 16/03/2022 Spot Bond |        |            |           |           | 0.00000            | 96.53831           |                   |            |  | 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>         |            |
| TSP25€ On 11/05/2022 Spot Bond |        |            |           |           | 0.00000            | 95.92564           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.12523          |                   |            |  | 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            | 101.46007          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.35072          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1D11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1D11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TUHF02 On 24/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.31453          |                   |            |  | 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 08/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.06763          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 15/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.87644          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 21/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 108.70082          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.81432          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 06/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.46900          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 16/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.31780          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 26/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.31780          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 09/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.31322          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 16/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.23491          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UG26 On 09/03/2026 Spot Bond   |        |            | 9.89500   | 108.90894 | 9.89500            | 108.88036          |                   |            |  | 0.00        | 0                |            |
| <b>Total UG26 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 UG26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75731          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0:On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.84937          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1B0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.89184          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1B01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1B01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1C0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.07571          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1C01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1C01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE10 On 08/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97106           |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE11 On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14849          |                   |            |  | 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>         |            |
| VKE13 On 27/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66313          |                   |            |  | 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            | 100.66342          |                   |            |  | 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            | 100.77902          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE16 On 14/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.80893          |                   |            |  | 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            | 100.24429          |                   |            |  | 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            | 100.37723          |                   |            |  | 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 WHL03 SPOT</b> |        |            |           |           |                    |                    |                   |            | 0.00      | 0                |                 |
| <b>Total For WHL03</b>  |        |            |           |           |                    |                    |                   |            | 0.00      | 0                |                 |
| <b>Total for SPOT</b>   |        |            |           |           |                    |                    |                   |            | 2.14e+017 | 198,886,750,000  | 357,487,660,400 |
| <b>Total for SPOT :</b> |        |            |           |           |                    |                    |                   |            | 2.14e+017 | 198,886,750,000  | 357,487,660,400 |
| <b>Total Futures</b>    |        |            |           |           |                    |                    |                   |            | 2.14e+017 | 198,886,750,606  | 357,488,678,500 |
| <b>Total Options</b>    |        |            |           |           |                    |                    |                   |            | 0.00      | 0                | 120,400         |
| <b>Grand Total:</b>     |        |            |           |           |                    |                    |                   |            | 2.14e+017 | 198,886,750,606  | 357,488,799,000 |