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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2021

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 04/11/2021 Bond Future  |        |            | 11.29755  | 76.64550  | 11.30528           | 76.60450           |                   |            | 0.00        | 0                | 35            |
| ES33 On 03/02/2022 Bond Future  |        |            | 11.54141  | 77.52319  | 11.54942           | 77.48200           |                   |            | 0.00        | 0                |               |
| ES33 On 05/05/2022 Bond Future  |        |            | 11.78511  | 74.67325  | 11.79342           | 74.63178           |                   |            | 0.00        | 0                |               |
| ES33 On 04/08/2022 Bond Future  |        |            | 12.03896  | 75.55054  | 12.04762           | 75.50864           |                   |            | 0.00        | 0                |               |
| <b>Total ES33 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| <b>Total For ES33</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| ES42 On 04/11/2021 Bond Future  |        |            | 11.78598  | 75.13863  | 11.79360           | 75.09256           |                   |            | 0.00        | 0                | 4,77          |
| ES42 On 03/02/2022 Bond Future  |        |            | 12.00792  | 75.99944  | 12.01581           | 75.95318           |                   |            | 0.00        | 0                |               |
| ES42 On 05/05/2022 Bond Future  |        |            | 12.23757  | 72.65029  | 12.24578           | 72.60365           |                   |            | 0.00        | 0                |               |
| ES42 On 04/08/2022 Bond Future  |        |            | 12.47018  | 73.50251  | 12.47874           | 73.45538           |                   |            | 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 04/11/2021 Bond Future |        |            | 154.94743 | 154.94743 | 154.99289          | 154.99289          |                   |            | 0.00        | 0                | 5,36          |
| I2025 On 03/02/2022 Bond Future |        |            | 155.13826 | 155.13826 | 155.18473          | 155.18473          |                   |            | 0.00        | 0                |               |
| I2025 On 05/05/2022 Bond Future |        |            | 156.99374 | 156.99374 | 157.04113          | 157.04113          |                   |            | 0.00        | 0                |               |

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| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| I2025                     | On | 04/08/2022 | Bond Future |        |            | 157.32176 | 157.32176 | 157.36997          | 157.36997          |                   |            | 0.00                | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,36</b>  |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,36</b>  |
| I2029                     | On | 04/11/2021 | Bond Future |        |            | 114.17163 | 114.17163 | 114.12660          | 114.12660          |                   |            | 0.00                | 0                | 2,96         |
| I2029                     | On | 03/02/2022 | Bond Future |        |            | 115.47911 | 115.47911 | 115.43392          | 115.43392          |                   |            | 0.00                | 0                |              |
| I2029                     | On | 05/05/2022 | Bond Future |        |            | 115.66106 | 115.66106 | 115.61566          | 115.61566          |                   |            | 0.00                | 0                |              |
| I2029                     | On | 04/08/2022 | Bond Future |        |            | 117.09318 | 117.09318 | 117.04737          | 117.04737          |                   |            | 0.00                | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2,96</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2,96</b>  |
| I2033                     | On | 04/11/2021 | Bond Future |        |            | 108.04562 | 108.04562 | 108.25335          | 108.25335          |                   |            | 6,374,691.58        | 59               | 9,04         |
| I2033                     | On | 03/02/2022 | Bond Future |        |            | 109.28286 | 109.28286 | 109.49338          | 109.49338          |                   |            | 0.00                | 0                |              |
| I2033                     | On | 05/05/2022 | Bond Future |        |            | 109.31050 | 109.31050 | 109.52380          | 109.52380          |                   |            | 0.00                | 0                |              |
| I2033                     | On | 04/08/2022 | Bond Future |        |            | 110.66391 | 110.66391 | 110.87999          | 110.87999          |                   |            | 0.00                | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>6,374,691.58</b> | <b>59</b>        | <b>9,04</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>6,374,691.58</b> | <b>59</b>        | <b>9,04</b>  |
| I2038                     | On | 04/11/2021 | Bond Future |        |            | 120.36800 | 120.36800 | 120.51498          | 120.51498          |                   |            | 0.00                | 0                | 5,94         |
| I2038                     | On | 03/02/2022 | Bond Future |        |            | 119.96487 | 119.96487 | 120.11390          | 120.11390          |                   |            | 0.00                | 0                |              |
| I2038                     | On | 05/05/2022 | Bond Future |        |            | 121.39985 | 121.39985 | 121.55088          | 121.55088          |                   |            | 0.00                | 0                |              |
| I2038                     | On | 04/08/2022 | Bond Future |        |            | 121.08536 | 121.08536 | 121.23836          | 121.23836          |                   |            | 0.00                | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,94</b>  |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,94</b>  |
| I2046                     | On | 04/11/2021 | Bond Future |        |            | 107.69165 | 107.69165 | 107.68300          | 107.68300          |                   |            | 0.00                | 0                | 17,22        |
| I2046                     | On | 03/02/2022 | Bond Future |        |            | 108.92496 | 108.92496 | 108.91658          | 108.91658          |                   |            | 0.00                | 0                |              |
| I2046                     | On | 05/05/2022 | Bond Future |        |            | 108.34357 | 108.34357 | 108.33559          | 108.33559          |                   |            | 0.00                | 0                |              |
| I2046                     | On | 04/08/2022 | Bond Future |        |            | 109.68543 | 109.68543 | 109.67722          | 109.67722          |                   |            | 0.00                | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>17,22</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>17,22</b> |
| I2050                     | On | 04/11/2021 | Bond Future |        |            | 110.33921 | 110.33921 | 110.94410          | 110.94410          |                   |            | 0.00                | 0                | 8,66         |
| I2050                     | On | 03/02/2022 | Bond Future |        |            | 109.62188 | 109.62188 | 110.23413          | 110.23413          |                   |            | 0.00                | 0                |              |
| I2050                     | On | 05/05/2022 | Bond Future |        |            | 110.93310 | 110.93310 | 111.55282          | 111.55282          |                   |            | 0.00                | 0                |              |
| I2050                     | On | 04/08/2022 | Bond Future |        |            | 110.28844 | 110.28844 | 110.91616          | 110.91616          |                   |            | 0.00                | 0                |              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>8,66</b>  |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>8,66</b>  |
| R186                      | On | 04/11/2021 | Bond Future |        |            | 7.59016   | 116.17460 | 7.58722            | 116.18779          |                   | 5.15       | 29,275,999.20       | 252              | 64,44        |
| R186                      | On | 03/02/2022 | Bond Future |        |            | 7.79028   | 112.19504 | 7.78704            | 112.20882          |                   | 5.30       | 0.00                | 0                |              |
| R186                      | On | 05/05/2022 | Bond Future |        |            | 8.00038   | 113.51059 | 7.99684            | 113.52482          |                   | 5.03       | 0.00                | 0                |              |
| R186                      | On | 04/08/2022 | Bond Future |        |            | 8.22742   | 109.55744 | 8.22358            | 109.57201          |                   | 5.08       | 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   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| <b>Total R186 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>29,275,999.20</b> | <b>252</b>       | <b>64,44</b> |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Call       |           |           | 2,433.65000        | 2.43365            | 2,416,590         | 5.46       | 0.00                 | 0                |              |
| R186                     | On | 04/11/2021 | Bond Future | 8.10   | Put        |           |           | 162.03000          | 0.16203            | 158,160           | 5.46       | 0.00                 | 0                |              |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Call       |           |           | 2,471.62000        | 2.47162            | 2,454,620         | 5.47       | 0.00                 | 0                |              |
| R186                     | On | 04/11/2021 | Bond Future | 8.11   | Put        |           |           | 156.27000          | 0.15627            | 152,460           | 5.47       | 0.00                 | 0                |              |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Call       |           |           | 2,395.85000        | 2.39585            | 2,378,740         | 5.45       | 0.00                 | 0                |              |
| R186                     | On | 04/11/2021 | Bond Future | 8.09   | Put        |           |           | 167.97000          | 0.16797            | 164,050           | 5.45       | 0.00                 | 0                |              |
| R186                     | On | 04/11/2021 | Bond Future | 7.77   | Call       |           |           | 1,303.73000        | 1.30373            | 1,286,060         | 5.25       | 0.00                 | 0                |              |
| R186                     | On | 04/11/2021 | Bond Future | 7.77   | Put        |           |           | 487.32000          | 0.48732            | 482,840           | 5.25       | 0.00                 | 0                | 15,17        |
| R186                     | On | 04/11/2021 | Bond Future | 8.77   | Call       |           |           | 5,164.00000        | 5.16400            | 5,150,080         | 5.94       | 0.00                 | 0                |              |
| R186                     | On | 04/11/2021 | Bond Future | 8.77   | Put        |           |           | 10.53000           | 0.01053            | 9,800             | 5.94       | 0.00                 | 0                | 15,17        |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Put        |           |           | 2,768.67000        | 2.76867            | 2,774,290         | 5.18       | 0.00                 | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Call       |           |           | 598.20000          | 0.59820            | 589,950           | 5.18       | 0.00                 | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Put        |           |           | 2,737.40000        | 2.73740            | 2,742,930         | 5.18       | 0.00                 | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Call       |           |           | 610.67000          | 0.61067            | 602,330           | 5.18       | 0.00                 | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Put        |           |           | 2,706.32000        | 2.70632            | 2,711,760         | 5.18       | 0.00                 | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Call       |           |           | 585.91000          | 0.58591            | 577,750           | 5.18       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Put        |           |           | 1,282.52000        | 1.28252            | 1,284,130         | 5.16       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.28   | Put        |           |           | 3,558.23000        | 3.55823            | 3,565,870         | 4.74       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.28   | Call       |           |           | 628.15000          | 0.62815            | 621,560           | 4.74       | 0.00                 | 0                | 4:           |
| R186                     | On | 05/05/2022 | Bond Future | 7.88   | Put        |           |           | 2,022.31000        | 2.02231            | 2,025,990         | 4.99       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.88   | Call       |           |           | 1,551.29000        | 1.55129            | 1,540,740         | 4.99       | 0.00                 | 0                | 4:           |
| R186                     | On | 05/05/2022 | Bond Future | 8.64   | Call       |           |           | 3,427.66000        | 3.42766            | 3,413,900         | 5.37       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Call       |           |           | 2,492.96000        | 2.49296            | 2,480,340         | 5.16       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.64   | Put        |           |           | 879.54000          | 0.87954            | 880,010           | 5.37       | 3,168,036.00         | 3,600            | 4,0:         |
| R186                     | On | 05/05/2022 | Bond Future | 6.73   | Put        |           |           | 0.00000            | 0.00000            | 5,484,050         | 4.70       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 6.73   | Call       |           |           | 0.00000            | 0.00000            | 225,070           | 4.70       | 810,252.00           | 3,600            | 3,60         |
| R186                     | On | 05/05/2022 | Bond Future | 7.48   | Put        |           |           | 0.00000            | 0.00000            | 2,990,380         | 4.83       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.48   | Call       |           |           | 0.00000            | 0.00000            | 873,310           | 4.83       | 3,143,916.00         | 3,600            | 3,60         |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Call       |           |           | 2,518.38000        | 2.51838            | 2,505,710         | 5.16       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Put        |           |           | 1,268.30000        | 1.26830            | 1,269,860         | 5.16       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Call       |           |           | 2,544.25000        | 2.54425            | 2,531,540         | 5.17       | 0.00                 | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Put        |           |           | 1,254.55000        | 1.25455            | 1,256,070         | 5.17       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.13   | Put        |           |           | 2,234.60000        | 2.23460            | 2,238,920         | 5.04       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.14   | Call       |           |           | 1,897.79000        | 1.89779            | 1,887,500         | 5.04       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.14   | Put        |           |           | 2,215.43000        | 2.21543            | 2,219,710         | 5.04       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.15   | Call       |           |           | 1,917.22000        | 1.91722            | 1,906,880         | 5.04       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.15   | Put        |           |           | 2,196.79000        | 2.19679            | 2,201,020         | 5.04       | 0.00                 | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.13   | Call       |           |           | 1,878.88000        | 1.87888            | 1,868,630         | 5.04       | 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 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>7,122,204.00</b>  | <b>10,800</b>    | <b>42,45</b>  |
| <b>Total For R186</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>36,398,203.20</b> | <b>11,052</b>    | <b>106,90</b> |
| R197                      | On | 04/11/2021 | Bond Future |        |            | 326.75237 | 326.75237 | 326.85472          | 326.85472          |                   |            | 0.00                 | 0                | 1,27          |
| R197                      | On | 03/02/2022 | Bond Future |        |            | 322.25837 | 322.25837 | 322.36308          | 322.36308          |                   |            | 0.00                 | 0                |               |
| R197                      | On | 05/05/2022 | Bond Future |        |            | 326.11303 | 326.11303 | 326.21977          | 326.21977          |                   |            | 0.00                 | 0                |               |
| R197                      | On | 04/08/2022 | Bond Future |        |            | 321.77073 | 321.77073 | 321.88017          | 321.88017          |                   |            | 0.00                 | 0                |               |
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,27</b>   |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,27</b>   |
| R202                      | On | 04/11/2021 | Bond Future |        |            | 240.28809 | 240.28809 | 240.62074          | 240.62074          |                   |            | 0.00                 | 0                | 8,37          |
| R202                      | On | 03/02/2022 | Bond Future |        |            | 238.66540 | 238.66540 | 239.00275          | 239.00275          |                   |            | 0.00                 | 0                |               |
| R202                      | On | 05/05/2022 | Bond Future |        |            | 241.51985 | 241.51985 | 241.86176          | 241.86176          |                   |            | 0.00                 | 0                |               |
| R202                      | On | 04/08/2022 | Bond Future |        |            | 240.05886 | 240.05886 | 240.40594          | 240.40594          |                   |            | 0.00                 | 0                |               |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,37</b>   |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,37</b>   |
| R2023                     | On | 04/11/2021 | Bond Future |        |            | 5.10603   | 104.78843 | 5.11325            | 104.77919          |                   | 0.94       | 0.00                 | 0                | 14,76         |
| R2023                     | On | 03/02/2022 | Bond Future |        |            | 5.26307   | 105.96253 | 5.27173            | 105.95358          |                   | 0.87       | 0.00                 | 0                |               |
| R2023                     | On | 05/05/2022 | Bond Future |        |            | 5.42554   | 103.29454 | 5.43665            | 103.28573          |                   | 0.75       | 0.00                 | 0                |               |
| R2023                     | On | 04/08/2022 | Bond Future |        |            | 5.67484   | 104.51777 | 5.69084            | 104.50892          |                   | 0.58       | 0.00                 | 0                |               |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>14,76</b>  |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Call       |           |           | 38.69000           | 0.03869            | 39,560            | 0.90       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Put        |           |           | 299.23000          | 0.29923            | 290,860           | 0.90       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Call       |           |           | 42.00000           | 0.04200            | 42,950            | 0.91       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Put        |           |           | 289.70000          | 0.28970            | 281,410           | 0.91       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Call       |           |           | 35.66000           | 0.03566            | 36,460            | 0.90       | 0.00                 | 0                |               |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Put        |           |           | 309.04000          | 0.30904            | 300,600           | 0.90       | 0.00                 | 0                |               |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Put        |           |           | 324.62000          | 0.32462            | 318,130           | 0.82       | 0.00                 | 0                |               |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Call       |           |           | 117.87000          | 0.11787            | 120,220           | 0.82       | 0.00                 | 0                |               |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Put        |           |           | 337.01000          | 0.33701            | 330,410           | 0.82       | 0.00                 | 0                |               |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Call       |           |           | 122.12000          | 0.12212            | 124,520           | 0.82       | 0.00                 | 0                |               |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Put        |           |           | 330.90000          | 0.33090            | 324,350           | 0.82       | 0.00                 | 0                |               |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Call       |           |           | 126.21000          | 0.12621            | 128,670           | 0.82       | 0.00                 | 0                |               |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Call       |           |           | 757.38000          | 0.75738            | 764,260           | 0.91       | 0.00                 | 0                |               |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Put        |           |           | 68.65000           | 0.06865            | 66,720            | 0.91       | 0.00                 | 0                |               |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Call       |           |           | 743.63000          | 0.74363            | 750,470           | 0.90       | 0.00                 | 0                |               |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Put        |           |           | 70.59000           | 0.07059            | 68,620            | 0.90       | 0.00                 | 0                |               |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30   | Call       |           |           | 750.50000          | 0.75050            | 757,360           | 0.91       | 0.00                 | 0                |               |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30   | Put        |           |           | 69.61000           | 0.06961            | 67,660            | 0.91       | 0.00                 | 0                |               |
| R2023                     | On | 04/08/2022 | Bond Future | 6.04   | Put        |           |           | 150.64000          | 0.15064            | 147,030           | 0.61       | 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    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2023                     | On | 04/08/2022 | Bond Future | 6.05   | Call       |           |           | 347.14000          | 0.34714            | 352,420           | 0.61       | 0.00                 | 0                |               |
| R2023                     | On | 04/08/2022 | Bond Future | 6.05   | Put        |           |           | 148.96000          | 0.14896            | 145,390           | 0.61       | 0.00                 | 0                |               |
| R2023                     | On | 04/08/2022 | Bond Future | 6.03   | Call       |           |           | 339.50000          | 0.33950            | 344,710           | 0.60       | 0.00                 | 0                |               |
| R2023                     | On | 04/08/2022 | Bond Future | 6.03   | Put        |           |           | 152.33000          | 0.15233            | 148,690           | 0.60       | 0.00                 | 0                |               |
| R2023                     | On | 04/08/2022 | Bond Future | 6.04   | Call       |           |           | 343.31000          | 0.34331            | 348,550           | 0.61       | 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>14,76</b>  |
| R2030                     | On | 04/11/2021 | Bond Future |        |            | 9.18520   | 95.43444  | 9.16188            | 95.56140           |                   | 8.70       | 0.00                 | 0                | 100,27        |
| R2030                     | On | 03/02/2022 | Bond Future |        |            | 9.38791   | 92.49987  | 9.36344            | 92.62854           |                   | 8.72       | 56,424,920.70        | 610              | 6             |
| R2030                     | On | 05/05/2022 | Bond Future |        |            | 9.59789   | 93.58479  | 9.57220            | 93.71523           |                   | 8.26       | 0.00                 | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future |        |            | 9.82331   | 90.66939  | 9.79630            | 90.80159           |                   | 8.37       | 0.00                 | 0                |               |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>56,424,920.70</b> | <b>610</b>       | <b>100,86</b> |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60  | Call       |           |           | 7,442.80000        | 7.44280            | 7,316,060         | 10.19      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60  | Put        |           |           | 11.25000           | 0.01125            | 11,470            | 10.19      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.59  | Put        |           |           | 11.70000           | 0.01170            | 11,940            | 10.18      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.27   | Put        |           |           | 5,057.30000        | 5.05730            | 5,178,580         | 7.96       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.27   | Call       |           |           | 31.55000           | 0.03155            | 25,870            | 7.96       | 0.00                 | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 8.77   | Put        |           |           | 2,501.66000        | 2.50166            | 2,592,760         | 8.26       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.77   | Call       |           |           | 334.75000          | 0.33475            | 298,890           | 8.26       | 0.00                 | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 11.44  | Call       |           |           | 11,420.88000       | 11.42088           | 11,293,910        | 10.78      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 11.44  | Put        |           |           | 0.25000            | 0.00025            | 0,240             | 10.78      | 0.00                 | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 11.26  | Call       |           |           | 10,587.10000       | 10.58710           | 10,460,130        | 10.78      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 11.26  | Put        |           |           | 0.68000            | 0.00068            | 0,670             | 10.78      | 0.00                 | 0                | ;             |
| R2030                     | On | 04/11/2021 | Bond Future | 9.90   | Put        |           |           | 139.47000          | 0.13947            | 145,620           | 9.42       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 9.90   | Call       |           |           | 4,052.77000        | 4.05277            | 3,931,960         | 9.42       | 0.00                 | 0                | ;             |
| R2030                     | On | 04/11/2021 | Bond Future | 9.20   | Put        |           |           | 1,031.22000        | 1.03122            | 1,078,160         | 8.66       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 9.20   | Call       |           |           | 1,238.64000        | 1.23864            | 1,158,620         | 8.66       | 0.00                 | 0                | ;             |
| R2030                     | On | 04/11/2021 | Bond Future | 8.75   | Put        |           |           | 2,589.01000        | 2.58901            | 2,682,000         | 8.24       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.75   | Call       |           |           | 309.80000          | 0.30980            | 275,830           | 8.24       | 0.00                 | 0                | 3,25          |
| R2030                     | On | 04/11/2021 | Bond Future | 9.30   | Call       |           |           | 1,552.68000        | 1.55268            | 1,463,420         | 8.74       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 9.30   | Put        |           |           | 803.94000          | 0.80394            | 841,640           | 8.74       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 9.35   | Call       |           |           | 1,723.55000        | 1.72355            | 1,630,060         | 8.78       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.61  | Call       |           |           | 7,491.31000        | 7.49131            | 7,364,570         | 10.20      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.61  | Put        |           |           | 10.80000           | 0.01080            | 11,020            | 10.20      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.59  | Call       |           |           | 7,394.26000        | 7.39426            | 7,267,540         | 10.18      | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 9.35   | Put        |           |           | 705.66000          | 0.70566            | 739,130           | 8.78       | 0.00                 | 0                | 9,10          |
| R2030                     | On | 04/11/2021 | Bond Future | 9.25   | Call       |           |           | 1,390.82000        | 1.39082            | 1,306,060         | 8.70       | 0.00                 | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 9.25   | Put        |           |           | 912.24000          | 0.91224            | 954,440           | 8.70       | 0.00                 | 0                | 5,00          |
| R2030                     | On | 03/02/2022 | Bond Future | 8.39   | Put        |           |           | 5,602.64000        | 5.60264            | 5,711,250         | 8.06       | 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 | 03/02/2022 | Bond Future | 8.85   | Put        |           |           | 3,599.26000        | 3.59926            | 3,684,990         | 8.43       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.43   | Put        |           |           | 1,807.76000        | 1.80776            | 1,860,390         | 8.85       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.78   | Call       |           |           | 3,296.30000        | 3.29630            | 3,203,140         | 9.21       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.78   | Put        |           |           | 1,136.88000        | 1.13688            | 1,172,390         | 9.21       | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 9.35   | Call       |           |           | 1,933.90000        | 1.93390            | 1,862,250         | 8.79       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.35   | Put        |           |           | 2,004.67000        | 2.00467            | 2,061,690         | 8.79       | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 8.85   | Call       |           |           | 845.95000          | 0.84595            | 803,010           | 8.43       | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 8.39   | Call       |           |           | 293.32000          | 0.29332            | 273,260           | 8.06       | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 10.85  | Call       |           |           | 7,669.53000        | 7.66953            | 7,548,990         | 10.52      | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 10.85  | Put        |           |           | 252.66000          | 0.25266            | 260,790           | 10.52      | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 9.60   | Put        |           |           | 1,446.26000        | 1.44626            | 1,490,080         | 9.01       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.60   | Call       |           |           | 2,680.58000        | 2.68058            | 2,595,730         | 9.01       | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 9.44   | Call       |           |           | 2,185.96000        | 2.18596            | 2,109,390         | 8.86       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.44   | Put        |           |           | 1,784.16000        | 1.78416            | 1,836,260         | 8.86       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.45   | Call       |           |           | 2,214.92000        | 2.21492            | 2,137,800         | 8.86       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.45   | Put        |           |           | 1,760.80000        | 1.76080            | 1,812,350         | 8.86       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.43   | Call       |           |           | 2,157.21000        | 2.15721            | 2,081,170         | 8.85       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.19  | Put        |           |           | 1,306.65000        | 1.30665            | 1,341,590         | 8.85       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.95   | Call       |           |           | 3,558.00000        | 3.55800            | 3,470,770         | 8.60       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.95   | Put        |           |           | 1,663.42000        | 1.66342            | 1,706,630         | 8.60       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 9.35   | Call       |           |           | 1,887.60000        | 1.88760            | 1,825,770         | 8.18       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.35   | Put        |           |           | 3,025.74000        | 3.02574            | 3,094,350         | 8.18       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 8.47   | Put        |           |           | 6,297.36000        | 6.29736            | 6,403,850         | 7.61       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.47   | Call       |           |           | 471.17000          | 0.47117            | 447,220           | 7.61       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 8.14   | Put        |           |           | 7,924.22000        | 7.92422            | 8,039,630         | 7.66       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.14   | Call       |           |           | 262.81000          | 0.26281            | 247,780           | 7.66       | 0.00  | 0                | 1,80       |
| R2030            | On | 05/05/2022 | Bond Future | 8.89   | Put        |           |           | 4,544.31000        | 4.54431            | 4,633,890         | 7.87       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.89   | Call       |           |           | 992.21000          | 0.99221            | 951,350           | 7.87       | 0.00  | 0                | 1,80       |
| R2030            | On | 05/05/2022 | Bond Future | 11.04  | Call       |           |           | 7,641.30000        | 7.64130            | 7,526,280         | 9.81       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.19  | Call       |           |           | 4,378.82000        | 4.37882            | 4,283,320         | 8.85       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 11.04  | Put        |           |           | 554.62000          | 0.55462            | 570,040           | 9.81       | 0.00  | 0                | 1,80       |
| R2030            | On | 05/05/2022 | Bond Future | 8.81   | Put        |           |           | 4,851.03000        | 4.85103            | 4,944,120         | 7.82       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.81   | Call       |           |           | 871.00000          | 0.87100            | 833,650           | 7.82       | 0.00  | 0                | 20         |
| R2030            | On | 05/05/2022 | Bond Future | 7.73   | Put        |           |           | 10,119.57000       | 10.11957           | 10,242,350        | 7.72       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 7.73   | Call       |           |           | 116.83000          | 0.11683            | 109,170           | 7.72       | 0.00  | 0                | 20         |
| R2030            | On | 05/05/2022 | Bond Future | 10.20  | Call       |           |           | 4,414.38000        | 4.41438            | 4,318,560         | 8.86       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.20  | Put        |           |           | 1,293.58000        | 1.29358            | 1,328,200         | 8.86       | 0.00  | 0                | 20         |
| R2030            | On | 05/05/2022 | Bond Future | 10.21  | Call       |           |           | 4,450.03000        | 4.45003            | 4,353,900         | 8.87       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.21  | Put        |           |           | 1,280.63000        | 1.28063            | 1,314,940         | 8.87       | 0.00  | 0                |            |
| R2030            | On | 04/08/2022 | Bond Future | 10.95  | Call       |           |           | 0.00000            | 0.00000            | 6,423,820         | 9.42       | 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 | 04/08/2022 | Bond Future | 10.95      | Put       |           | 0.00000            | 0.00000            | 1,121,980         | 9.42       | 897,584.00           | 800              | 80            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.54       | Put       |           | 3,478.86000        | 3.47886            | 3,548,580         | 8.25       | 0.00                 | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 8.30       | Put       |           | 0.00000            | 0.00000            | 8,269,210         | 7.73       | 0.00                 | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 8.30       | Call      |           | 0.00000            | 0.00000            | 414,980           | 7.73       | 331,984.00           | 800              | 80            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.05       | Put       |           | 0.00000            | 0.00000            | 5,094,640         | 7.94       | 0.00                 | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 9.05       | Call      |           | 0.00000            | 0.00000            | 1,210,850         | 7.94       | 968,680.00           | 800              | 80            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.55       | Call      |           | 2,234.85000        | 2.23485            | 2,171,980         | 8.26       | 0.00                 | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 9.55       | Put       |           | 3,451.70000        | 3.45170            | 3,521,030         | 8.26       | 0.00                 | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 9.56       | Call      |           | 2,257.32000        | 2.25732            | 2,194,070         | 8.26       | 0.00                 | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 9.56       | Put       |           | 3,424.36000        | 3.42436            | 3,493,310         | 8.26       | 0.00                 | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 9.54       | Call      |           | 2,212.17000        | 2.21217            | 2,149,690         | 8.25       | 0.00                 | 0                |               |
| <b>Total R2030 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>2,198,248.00</b>  | <b>2,400</b>     | <b>33,25</b>  |
| <b>Total For R2030</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>58,623,168.70</b> | <b>3,010</b>     | <b>134,14</b> |
| R2032                     | On | 04/11/2021 | Bond Future |            |           | 9.85565   | 90.59387           | 9.84257            | 90.67191          | 10.05      | 0.00                 | 0                | 124,37        |
| R2032                     | On | 03/02/2022 | Bond Future |            |           | 10.05964  | 91.60893           | 10.04594           | 91.68821          | 9.82       | 0.00                 | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future |            |           | 10.26697  | 88.53659           | 10.25264           | 88.61699          | 9.72       | 0.00                 | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future |            |           | 10.48223  | 89.56265           | 10.46724           | 89.64418          | 9.49       | 0.00                 | 0                |               |
| <b>Total R2032 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>124,37</b> |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Call      |           | 10,227.30000       | 10.22730           | 10,149,110        | 12.46      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.70      | Put       |           | 2.79000            | 0.00279            | 2,640             | 12.46      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Call      |           | 10,277.84000       | 10.27784           | 10,199,650        | 12.47      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83       | Put       |           | 1,298.43000        | 1.29843            | 1,323,310         | 10.15      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.83       | Call      |           | 1,223.35000        | 1.22335            | 1,170,190         | 10.15      | 0.00                 | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 15,586.31000       | 15.58631           | 15,508,270        | 12.50      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.71      | Put       |           | 2.68000            | 0.00268            | 2,530             | 12.47      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Call      |           | 10,176.73000       | 10.17673           | 10,098,540        | 12.45      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 0.00000            | 0.00000            | 0,000             | 12.50      | 0.00                 | 0                | 70            |
| R2032                     | On | 04/11/2021 | Bond Future | 11.69      | Put       |           | 2.91000            | 0.00291            | 2,760             | 12.45      | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33       | Put       |           | 3,360.01000        | 3.36001            | 3,418,630         | 9.46       | 0.00                 | 0                |               |
| R2032                     | On | 04/11/2021 | Bond Future | 9.33       | Call      |           | 228.84000          | 0.22884            | 209,420           | 9.46       | 0.00                 | 0                | 70            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Put       |           | 1,294.82000        | 1.29482            | 1,313,450         | 10.33      | 0.00                 | 0                | 15            |
| R2032                     | On | 03/02/2022 | Bond Future | 9.81       | Call      |           | 1,530.02000        | 1.53002            | 1,489,990         | 9.63       | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.81       | Put       |           | 2,910.27000        | 2.91027            | 2,949,520         | 9.63       | 0.00                 | 0                | 15            |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Put       |           | 7,094.72000        | 7.09472            | 7,164,770         | 8.55       | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.66      | Put       |           | 984.86000          | 0.98486            | 998,740           | 10.65      | 0.00                 | 0                | 5             |
| R2032                     | On | 03/02/2022 | Bond Future | 10.14      | Call      |           | 2,481.06000        | 2.48106            | 2,429,410         | 9.95       | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.14      | Put       |           | 1,938.69000        | 1.93869            | 1,966,320         | 9.95       | 0.00                 | 0                | 5             |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14       | Put       |           | 5,805.07000        | 5.80507            | 5,869,180         | 8.72       | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Put       |           | 1,346.85000        | 1.34685            | 1,366,250         | 10.29      | 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 |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|-----------|
| R2032            | On | 03/02/2022 | Bond Future | 10.45  | Call       |           |           | 3,593.56000        | 3.59356            | 3,532,910         | 10.33      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.95  | Put        |           |           | 673.16000          | 0.67316            | 682,130           | 11.11      | 0.00         | 0                | 40        |
| R2032            | On | 03/02/2022 | Bond Future | 10.35  | Call       |           |           | 3,213.06000        | 3.21306            | 3,155,060         | 10.20      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.35  | Put        |           |           | 1,475.72000        | 1.47572            | 1,497,000         | 10.20      | 0.00         | 0                | 40        |
| R2032            | On | 03/02/2022 | Bond Future | 9.58   | Put        |           |           | 3,759.43000        | 3.75943            | 3,807,510         | 9.35       | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 8.91   | Call       |           |           | 179.04000          | 0.17904            | 169,810           | 8.55       | 0.00         | 0                | 15        |
| R2032            | On | 03/02/2022 | Bond Future | 10.66  | Call       |           |           | 4,446.78000        | 4.44678            | 4,381,380         | 10.65      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 11.13  | Put        |           |           | 527.33000          | 0.52733            | 534,060           | 11.37      | 0.00         | 0                | 20        |
| R2032            | On | 03/02/2022 | Bond Future | 10.53  | Call       |           |           | 3,910.26000        | 3.91026            | 3,847,670         | 10.45      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.53  | Put        |           |           | 1,165.90000        | 1.16590            | 1,182,590         | 10.45      | 0.00         | 0                | 20        |
| R2032            | On | 03/02/2022 | Bond Future | 9.62   | Put        |           |           | 3,600.96000        | 3.60096            | 3,647,490         | 9.40       | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 9.14   | Call       |           |           | 345.99000          | 0.34599            | 330,820           | 8.72       | 0.00         | 0                | 5         |
| R2032            | On | 03/02/2022 | Bond Future | 10.95  | Call       |           |           | 5,706.95000        | 5.70695            | 5,636,640         | 11.11      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.65  | Put        |           |           | 997.75000          | 0.99775            | 1,011,830         | 10.64      | 0.00         | 0                | 1,000     |
| R2032            | On | 03/02/2022 | Bond Future | 9.67   | Call       |           |           | 1,197.01000        | 1.19701            | 1,162,310         | 9.46       | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 9.67   | Put        |           |           | 3,409.84000        | 3.40984            | 3,454,420         | 9.46       | 0.00         | 0                | 1,000     |
| R2032            | On | 03/02/2022 | Bond Future | 9.57   | Put        |           |           | 3,799.60000        | 3.79960            | 3,848,070         | 9.33       | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 9.58   | Call       |           |           | 1,005.96000        | 1.00596            | 974,760           | 9.35       | 0.00         | 0                | 40        |
| R2032            | On | 03/02/2022 | Bond Future | 11.13  | Call       |           |           | 6,517.13000        | 6.51713            | 6,444,580         | 11.37      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.44  | Call       |           |           | 3,554.71000        | 3.55471            | 3,494,320         | 10.32      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.44  | Put        |           |           | 1,311.89000        | 1.31189            | 1,330,780         | 10.32      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.42  | Call       |           |           | 3,477.68000        | 3.47768            | 3,417,800         | 10.29      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 9.57   | Call       |           |           | 985.79000          | 0.98579            | 954,980           | 9.33       | 0.00         | 0                | 1,000     |
| R2032            | On | 03/02/2022 | Bond Future | 9.62   | Call       |           |           | 1,088.30000        | 1.08830            | 1,055,550         | 9.40       | 0.00         | 0                | 20        |
| R2032            | On | 03/02/2022 | Bond Future | 10.65  | Call       |           |           | 4,404.76000        | 4.40476            | 4,339,560         | 10.64      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.43  | Call       |           |           | 3,516.22000        | 3.51622            | 3,456,080         | 10.31      | 0.00         | 0                |           |
| R2032            | On | 03/02/2022 | Bond Future | 10.43  | Put        |           |           | 1,329.37000        | 1.32937            | 1,348,510         | 10.31      | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 9.58   | Put        |           |           | 4,968.43000        | 4.96843            | 5,021,350         | 9.07       | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 9.58   | Call       |           |           | 1,081.15000        | 1.08115            | 1,053,670         | 9.07       | 0.00         | 0                | 70        |
| R2032            | On | 05/05/2022 | Bond Future | 10.18  | Put        |           |           | 2,897.47000        | 2.89747            | 2,932,640         | 9.66       | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 10.18  | Call       |           |           | 2,488.38000        | 2.48838            | 2,443,150         | 9.66       | 0.00         | 0                | 70        |
| R2032            | On | 05/05/2022 | Bond Future | 11.18  | Call       |           |           | 6,074.66000        | 6.07466            | 6,008,000         | 10.80      | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 11.03  | Put        |           |           | 1,239.91000        | 1.23991            | 1,255,950         | 10.60      | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 11.04  | Call       |           |           | 5,503.17000        | 5.50317            | 5,438,650         | 10.61      | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 11.04  | Put        |           |           | 1,227.77000        | 1.22777            | 1,243,650         | 10.61      | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 11.02  | Call       |           |           | 5,422.71000        | 5.42271            | 5,358,510         | 10.59      | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 11.18  | Put        |           |           | 1,068.53000        | 1.06853            | 1,082,270         | 10.80      | 0.00         | 0                | 70        |
| R2032            | On | 05/05/2022 | Bond Future | 11.02  | Put        |           |           | 1,252.40000        | 1.25240            | 1,268,600         | 10.59      | 0.00         | 0                |           |
| R2032            | On | 05/05/2022 | Bond Future | 11.03  | Call       |           |           | 5,462.79000        | 5.46279            | 5,398,430         | 10.60      | 0.00         | 0                |           |
| R2032            | On | 04/08/2022 | Bond Future | 9.72   | Call       |           |           | 0.00000            | 0.00000            | 1,353,140         | 8.90       | 1,082,512.00 | 800              | 80        |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere     |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2032                     | On | 04/08/2022 | Bond Future | 11.89  | Call       |           |           | 0.00000            | 0.00000            | 8,217,590         | 10.93      | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 11.60  | Call       |           |           | 0.00000            | 0.00000            | 7,054,290         | 10.57      | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 11.60  | Put        |           |           | 0.00000            | 0.00000            | 1,252,110         | 10.57      | 1,001,688.00         | 800              | 80             |
| R2032                     | On | 04/08/2022 | Bond Future | 10.20  | Put        |           |           | 3,906.88000        | 3.90688            | 3,947,680         | 9.29       | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 8.97   | Put        |           |           | 0.00000            | 0.00000            | 9,221,020         | 8.64       | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 8.97   | Call       |           |           | 0.00000            | 0.00000            | 455,290           | 8.64       | 364,232.00           | 800              | 80             |
| R2032                     | On | 04/08/2022 | Bond Future | 9.72   | Put        |           |           | 0.00000            | 0.00000            | 5,631,890         | 8.90       | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 10.21  | Call       |           |           | 2,461.37000        | 2.46137            | 2,420,390         | 9.30       | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 10.21  | Put        |           |           | 3,876.69000        | 3.87669            | 3,917,240         | 9.30       | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 10.22  | Call       |           |           | 2,486.61000        | 2.48661            | 2,445,400         | 9.31       | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 10.22  | Put        |           |           | 3,846.34000        | 3.84634            | 3,886,660         | 9.31       | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 10.20  | Call       |           |           | 2,435.93000        | 2.43593            | 2,395,200         | 9.29       | 0.00                 | 0                |                |
| R2032                     | On | 04/08/2022 | Bond Future | 11.89  | Put        |           |           | 0.00000            | 0.00000            | 995,800           | 10.93      | 0.00                 | 0                |                |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,448,432.00</b>  | <b>2,400</b>     | <b>12,700</b>  |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,448,432.00</b>  | <b>2,400</b>     | <b>137,070</b> |
| R2035                     | On | 04/11/2021 | Bond Future |        |            | 10.34047  | 91.22257  | 10.35796           | 91.10722           |                   | 11.13      | 21,893,416.80        | 240              | 79,800         |
| R2035                     | On | 03/02/2022 | Bond Future |        |            | 10.54414  | 92.24466  | 10.56230           | 92.12837           |                   | 10.91      | 0.00                 | 0                |                |
| R2035                     | On | 05/05/2022 | Bond Future |        |            | 10.74307  | 88.84850  | 10.76194           | 88.73101           |                   | 10.88      | 0.00                 | 0                |                |
| R2035                     | On | 04/08/2022 | Bond Future |        |            | 10.95157  | 89.87612  | 10.97121           | 89.75734           |                   | 10.62      | 0.00                 | 0                |                |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>21,893,416.80</b> | <b>240</b>       | <b>79,800</b>  |
| R2035                     | On | 04/11/2021 | Bond Future | 12.52  | Call       |           |           | 12,752.44000       | 12.75244           | 12,867,550        | 14.19      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 12.52  | Put        |           |           | 1.12000            | 0.00112            | 0,880             | 14.19      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 12.53  | Call       |           |           | 12,804.99000       | 12.80499           | 12,920,110        | 14.19      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 11.75  | Call       |           |           | 8,559.53000        | 8.55953            | 8,671,170         | 13.59      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 11.75  | Put        |           |           | 25.49000           | 0.02549            | 21,780            | 13.59      | 0.00                 | 0                | 70             |
| R2035                     | On | 04/11/2021 | Bond Future | 11.08  | Call       |           |           | 4,802.18000        | 4.80218            | 4,896,340         | 12.64      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 11.08  | Put        |           |           | 220.83000          | 0.22083            | 199,640           | 12.64      | 0.00                 | 0                | 70             |
| R2035                     | On | 04/11/2021 | Bond Future | 10.23  | Put        |           |           | 1,857.07000        | 1.85707            | 1,773,980         | 11.10      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 10.12  | Put        |           |           | 2,315.81000        | 2.31581            | 2,224,480         | 10.96      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 10.12  | Call       |           |           | 727.90000          | 0.72790            | 751,920           | 10.96      | 0.00                 | 0                | 40             |
| R2035                     | On | 04/11/2021 | Bond Future | 10.62  | Put        |           |           | 753.29000          | 0.75329            | 702,970           | 11.72      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 10.62  | Call       |           |           | 2,456.29000        | 2.45629            | 2,521,320         | 11.72      | 0.00                 | 0                | 40             |
| R2035                     | On | 04/11/2021 | Bond Future | 13.82  | Call       |           |           | 19,162.75000       | 19.16275           | 19,278,100        | 14.19      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 12.51  | Put        |           |           | 1.17000            | 0.00117            | 0,920             | 14.19      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 11.20  | Call       |           |           | 5,466.64000        | 5.46664            | 5,565,690         | 12.88      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 11.20  | Put        |           |           | 156.94000          | 0.15694            | 140,640           | 12.88      | 0.00                 | 0                | 30             |
| R2035                     | On | 04/11/2021 | Bond Future | 10.60  | Call       |           |           | 2,366.22000        | 2.36622            | 2,429,640         | 11.68      | 0.00                 | 0                |                |
| R2035                     | On | 04/11/2021 | Bond Future | 10.60  | Put        |           |           | 791.55000          | 0.79155            | 739,620           | 11.68      | 0.00                 | 0                | 30             |
| R2035                     | On | 04/11/2021 | Bond Future | 10.11  | Put        |           |           | 2,360.81000        | 2.36081            | 2,268,790         | 10.95      | 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 |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|-----------|
| R2035            | On | 04/11/2021 | Bond Future | 10.23  | Call       |           |           | 1,008.17000        | 1.00817            | 1,040,430         | 11.10      | 0.00  | 0                | 78        |
| R2035            | On | 04/11/2021 | Bond Future | 12.53  | Put        |           |           | 1.06000            | 0.00106            | 0,830             | 14.19      | 0.00  | 0                |           |
| R2035            | On | 04/11/2021 | Bond Future | 12.51  | Call       |           |           | 12,699.82000       | 12.69982           | 12,814,920        | 14.19      | 0.00  | 0                |           |
| R2035            | On | 04/11/2021 | Bond Future | 10.11  | Call       |           |           | 705.29000          | 0.70529            | 728,620           | 10.95      | 0.00  | 0                | 38        |
| R2035            | On | 04/11/2021 | Bond Future | 10.26  | Put        |           |           | 1,743.47000        | 1.74347            | 1,662,790         | 11.14      | 0.00  | 0                |           |
| R2035            | On | 04/11/2021 | Bond Future | 10.26  | Call       |           |           | 1,094.63000        | 1.09463            | 1,129,300         | 11.14      | 0.00  | 0                | 18        |
| R2035            | On | 04/11/2021 | Bond Future | 13.82  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 14.19      | 0.00  | 0                | 48        |
| R2035            | On | 03/02/2022 | Bond Future | 11.39  | Put        |           |           | 856.91000          | 0.85691            | 825,180           | 12.28      | 0.00  | 0                | 68        |
| R2035            | On | 03/02/2022 | Bond Future | 10.65  | Call       |           |           | 2,748.42000        | 2.74842            | 2,803,600         | 11.08      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 10.65  | Put        |           |           | 2,189.88000        | 2.18988            | 2,128,770         | 11.08      | 0.00  | 0                | 68        |
| R2035            | On | 03/02/2022 | Bond Future | 9.70   | Put        |           |           | 6,224.36000        | 6.22436            | 6,121,950         | 9.82       | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 11.73  | Put        |           |           | 552.02000          | 0.55202            | 529,420           | 12.85      | 0.00  | 0                | 28        |
| R2035            | On | 03/02/2022 | Bond Future | 11.03  | Call       |           |           | 4,271.21000        | 4.27121            | 4,343,160         | 11.63      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 11.03  | Put        |           |           | 1,350.39000        | 1.35039            | 1,306,050         | 11.63      | 0.00  | 0                | 28        |
| R2035            | On | 03/02/2022 | Bond Future | 10.10  | Put        |           |           | 4,177.13000        | 4.17713            | 4,090,120         | 10.42      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 11.22  | Put        |           |           | 1,062.80000        | 1.06280            | 1,025,520         | 11.98      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 11.39  | Call       |           |           | 5,931.79000        | 5.93179            | 6,016,350         | 12.28      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 11.88  | Put        |           |           | 453.85000          | 0.45385            | 434,490           | 13.09      | 0.00  | 0                | 1,88      |
| R2035            | On | 03/02/2022 | Bond Future | 11.28  | Call       |           |           | 5,410.21000        | 5.41021            | 5,491,260         | 12.09      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 11.28  | Put        |           |           | 985.07000          | 0.98507            | 949,830           | 12.09      | 0.00  | 0                | 28        |
| R2035            | On | 03/02/2022 | Bond Future | 10.26  | Put        |           |           | 3,506.17000        | 3.50617            | 3,426,430         | 10.65      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 9.70   | Call       |           |           | 451.48000          | 0.45148            | 465,360           | 9.82       | 0.00  | 0                | 68        |
| R2035            | On | 03/02/2022 | Bond Future | 11.73  | Call       |           |           | 7,589.50000        | 7.58950            | 7,683,190         | 12.85      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 11.05  | Put        |           |           | 1,316.87000        | 1.31687            | 1,273,320         | 11.67      | 0.00  | 0                | 1,68      |
| R2035            | On | 03/02/2022 | Bond Future | 10.35  | Put        |           |           | 3,159.56000        | 3.15956            | 3,084,060         | 10.75      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 10.35  | Call       |           |           | 1,786.19000        | 1.78619            | 1,826,980         | 10.75      | 0.00  | 0                | 1,68      |
| R2035            | On | 03/02/2022 | Bond Future | 9.92   | Put        |           |           | 5,033.19000        | 5.03319            | 4,938,630         | 10.16      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 10.10  | Call       |           |           | 1,147.02000        | 1.14702            | 1,176,300         | 10.42      | 0.00  | 0                | 28        |
| R2035            | On | 03/02/2022 | Bond Future | 11.88  | Call       |           |           | 8,335.73000        | 8.33573            | 8,432,660         | 13.09      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 10.61  | Put        |           |           | 2,303.27000        | 2.30327            | 2,240,250         | 11.03      | 0.00  | 0                | 28        |
| R2035            | On | 03/02/2022 | Bond Future | 11.11  | Call       |           |           | 4,627.46000        | 4.62746            | 4,702,490         | 11.78      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 11.11  | Put        |           |           | 1,221.04000        | 1.22104            | 1,179,780         | 11.78      | 0.00  | 0                | 28        |
| R2035            | On | 03/02/2022 | Bond Future | 11.33  | Call       |           |           | 5,646.00000        | 5.64600            | 5,728,680         | 12.18      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 10.26  | Call       |           |           | 1,541.35000        | 1.54135            | 1,577,900         | 10.65      | 0.00  | 0                | 28        |
| R2035            | On | 03/02/2022 | Bond Future | 11.05  | Call       |           |           | 4,359.47000        | 4.35947            | 4,432,210         | 11.67      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 10.34  | Call       |           |           | 1,757.92000        | 1.75792            | 1,798,230         | 10.74      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 10.34  | Put        |           |           | 3,196.73000        | 3.19673            | 3,120,750         | 10.74      | 0.00  | 0                | 58        |
| R2035            | On | 03/02/2022 | Bond Future | 10.24  | Put        |           |           | 3,585.83000        | 3.58583            | 3,505,170         | 10.63      | 0.00  | 0                |           |
| R2035            | On | 03/02/2022 | Bond Future | 10.24  | Call       |           |           | 1,488.83000        | 1.48883            | 1,524,460         | 10.63      | 0.00  | 0                | 58        |
| R2035            | On | 03/02/2022 | Bond Future | 9.92   | Call       |           |           | 783.08000          | 0.78308            | 804,810           | 10.16      | 0.00  | 0                | 28        |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2035                     | On | 03/02/2022 | Bond Future | 10.61      | Call      |           | 2,607.69000        | 2.60769            | 2,660,960         | 11.03      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23      | Call      |           | 5,176.80000        | 5.17680            | 5,256,160         | 12.00      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23      | Put       |           | 1,049.43000        | 1.04943            | 1,012,500         | 12.00      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24      | Call      |           | 5,223.28000        | 5.22328            | 5,302,980         | 12.01      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24      | Put       |           | 1,036.24000        | 1.03624            | 999,650           | 12.01      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22      | Call      |           | 5,130.43000        | 5.13043            | 5,209,440         | 11.98      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.33      | Put       |           | 924.61000          | 0.92461            | 891,000           | 12.18      | 0.00                 | 0                | 50            |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64      | Put       |           | 1,284.50000        | 1.28450            | 1,250,060         | 12.06      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.65      | Call      |           | 6,553.91000        | 6.55391            | 6,637,220         | 12.07      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.65      | Put       |           | 1,272.12000        | 1.27212            | 1,237,940         | 12.07      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63      | Call      |           | 6,464.76000        | 6.46476            | 6,547,570         | 12.04      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63      | Put       |           | 1,296.77000        | 1.29677            | 1,262,090         | 12.04      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64      | Call      |           | 6,509.42000        | 6.50942            | 6,592,470         | 12.06      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.72      | Put       |           | 4,320.49000        | 4.32049            | 4,249,970         | 10.42      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 11.13      | Call      |           | 4,047.07000        | 4.04707            | 4,108,590         | 10.72      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 11.13      | Put       |           | 3,095.28000        | 3.09528            | 3,038,020         | 10.72      | 0.00                 | 0                | 10            |
| R2035                     | On | 04/08/2022 | Bond Future | 10.64      | Call      |           | 2,561.99000        | 2.56199            | 2,607,610         | 10.35      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.64      | Put       |           | 4,596.89000        | 4.59689            | 4,523,730         | 10.35      | 0.00                 | 0                | 10            |
| R2035                     | On | 04/08/2022 | Bond Future | 9.84       | Put       |           | 8,157.51000        | 8.15751            | 8,060,010         | 9.73       | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.73      | Call      |           | 2,811.56000        | 2.81156            | 2,860,150         | 10.42      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.73      | Put       |           | 4,286.77000        | 4.28677            | 4,216,580         | 10.42      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.74      | Call      |           | 2,839.93000        | 2.83993            | 2,888,840         | 10.43      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.74      | Put       |           | 4,253.27000        | 4.25327            | 4,183,400         | 10.43      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.72      | Call      |           | 2,783.34000        | 2.78334            | 2,831,600         | 10.42      | 0.00                 | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 9.84       | Call      |           | 916.62000          | 0.91662            | 937,900           | 9.73       | 0.00                 | 0                | 10            |
| <b>Total R2035 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>15,43</b>  |
| <b>Total For R2035</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>21,893,416.80</b> | <b>240</b>       | <b>95,27</b>  |
| R2037                     | On | 04/11/2021 | Bond Future |            |           | 10.56665  | 86.82561           | 10.57386           | 86.77792          | 11.63      | 0.00                 | 0                | 120,12        |
| R2037                     | On | 03/02/2022 | Bond Future |            |           | 10.76092  | 83.54429           | 10.76837           | 83.49637          | 11.98      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future |            |           | 10.95842  | 84.52441           | 10.96614           | 84.47610          | 11.42      | 0.00                 | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future |            |           | 11.16728  | 81.24797           | 11.17530           | 81.19922          | 11.75      | 0.00                 | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>120,12</b> |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Call      |           | 13,095.01000       | 13.09501           | 13,142,550        | 15.13      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Put       |           | 0.92000            | 0.00092            | 0,770             | 15.13      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 13,146.16000       | 13.14616           | 13,193,700        | 15.13      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 0.88000            | 0.00088            | 0,730             | 15.13      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 13,043.82000       | 13.04382           | 13,091,350        | 15.13      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 0.97000            | 0.00097            | 0,810             | 15.13      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.30      | Call      |           | 10,360.59000       | 10.36059           | 10,407,190        | 14.84      | 0.00                 | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037                     | On | 04/11/2021 | Bond Future | 12.30      | Put       |           | 8.45000            | 0.00845            | 7,360             | 14.84      | 0.00        | 0                | 60            |
| R2037                     | On | 04/11/2021 | Bond Future | 11.49      | Put       |           | 124.81000          | 0.12481            | 115,490           | 13.64      | 0.00        | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 11.49      | Call      |           | 5,872.79000        | 5.87279            | 5,911,160         | 13.64      | 0.00        | 0                | 60            |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Put       |           | 1,006.52000        | 1.00652            | 987,050           | 13.15      | 0.00        | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Call      |           | 5,269.64000        | 5.26964            | 5,298,250         | 13.17      | 0.00        | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Put       |           | 993.83000          | 0.99383            | 974,520           | 13.17      | 0.00        | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 5,316.50000        | 5.31650            | 5,345,270         | 13.19      | 0.00        | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 981.30000          | 0.98130            | 962,150           | 13.19      | 0.00        | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Call      |           | 5,222.87000        | 5.22287            | 5,251,320         | 13.15      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Call      |           | 6,390.77000        | 6.39077            | 6,421,270         | 12.57      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Put       |           | 1,297.69000        | 1.29769            | 1,279,880         | 12.57      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Call      |           | 6,435.26000        | 6.43526            | 6,465,880         | 12.59      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Put       |           | 1,285.36000        | 1.28536            | 1,267,670         | 12.59      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Call      |           | 6,479.82000        | 6.47982            | 6,510,540         | 12.61      | 0.00        | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Put       |           | 1,273.16000        | 1.27316            | 1,255,570         | 12.61      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.10      | Call      |           | 986.12000          | 0.98612            | 993,090           | 10.78      | 0.00        | 0                | !             |
| R2037                     | On | 04/08/2022 | Bond Future | 10.91      | Put       |           | 4,367.11000        | 4.36711            | 4,334,760         | 11.46      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.89      | Call      |           | 2,674.83000        | 2.67483            | 2,690,980         | 11.44      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.89      | Put       |           | 4,436.35000        | 4.43635            | 4,403,750         | 11.44      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.42      | Call      |           | 4,334.05000        | 4.33405            | 4,357,180         | 11.90      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.42      | Put       |           | 2,867.09000        | 2.86709            | 2,841,470         | 11.90      | 0.00        | 0                | !             |
| R2037                     | On | 04/08/2022 | Bond Future | 10.10      | Put       |           | 7,929.80000        | 7.92980            | 7,888,020         | 10.78      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.90      | Call      |           | 2,702.95000        | 2.70295            | 2,719,220         | 11.45      | 0.00        | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.90      | Put       |           | 4,401.77000        | 4.40177            | 4,369,290         | 11.45      | 0.00        | 0                | !             |
| R2037                     | On | 04/08/2022 | Bond Future | 10.91      | Call      |           | 2,730.91000        | 2.73091            | 2,747,310         | 11.46      | 0.00        | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,35</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>121,47</b> |
| R2040                     | On | 04/11/2021 | Bond Future |            |           | 10.69441  | 88.96980           | 10.70156           | 88.91903          | 12.09      | 0.00        | 0                | 81,45         |
| R2040                     | On | 03/02/2022 | Bond Future |            |           | 10.88357  | 85.46230           | 10.89097           | 85.41121          | 12.48      | 0.00        | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future |            |           | 11.07540  | 86.46493           | 11.08306           | 86.41348          | 11.88      | 0.00        | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future |            |           | 11.27799  | 82.96031           | 11.28595           | 82.90838          | 12.24      | 0.00        | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>81,45</b>  |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 13,620.60000       | 13.62060           | 13,671,110        | 16.02      | 0.00        | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 1.58000            | 0.00158            | 1,320             | 16.02      | 0.00        | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 13,674.37000       | 13.67437           | 13,724,890        | 16.02      | 0.00        | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 1.51000            | 0.00151            | 1,260             | 16.02      | 0.00        | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 13,566.77000       | 13.56677           | 13,617,270        | 16.02      | 0.00        | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 1.66000            | 0.00166            | 1,390             | 16.02      | 0.00        | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 1,003.17000        | 1.00317            | 983,210           | 13.49      | 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 | 03/02/2022 | Bond Future | 11.57      | Call      |           | 5,519.17000        | 5.51917            | 5,549,960         | 13.44      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57      | Put       |           | 1,029.37000        | 1.02937            | 1,009,070         | 13.44      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58      | Call      |           | 5,569.35000        | 5.56935            | 5,600,310         | 13.47      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58      | Put       |           | 1,016.26000        | 1.01626            | 996,130           | 13.47      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 5,619.47000        | 5.61947            | 5,650,600         | 13.49      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82       | Call      |           | 423.06000          | 0.42306            | 426,100           | 10.69      | 0.00                 | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57      | Put       |           | 5,243.36000        | 5.24336            | 5,203,250         | 11.41      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57      | Call      |           | 1,685.04000        | 1.68504            | 1,696,380         | 11.41      | 0.00                 | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04      | Call      |           | 12,201.06000       | 12.20106           | 12,243,170        | 15.30      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 6,782.59000        | 6.78259            | 6,814,620         | 13.29      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 1,447.42000        | 1.44742            | 1,428,000         | 13.29      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90      | Call      |           | 6,688.77000        | 6.68877            | 6,720,560         | 13.26      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04      | Put       |           | 532.61000          | 0.53261            | 523,270           | 15.30      | 0.00                 | 0                | 1,20         |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90      | Put       |           | 1,474.74000        | 1.47474            | 1,455,080         | 13.26      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82       | Put       |           | 9,620.30000        | 9.62030            | 9,571,890         | 10.69      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 6,735.65000        | 6.73565            | 6,767,570         | 13.28      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 1,461.01000        | 1.46101            | 1,441,480         | 13.28      | 0.00                 | 0                |              |
| R2040                     | On | 04/08/2022 | Bond Future | 11.04      | Put       |           | 4,614.89000        | 4.61489            | 4,580,710         | 12.06      | 0.00                 | 0                |              |
| R2040                     | On | 04/08/2022 | Bond Future | 11.05      | Call      |           | 3,016.60000        | 3.01660            | 3,034,490         | 12.06      | 0.00                 | 0                |              |
| R2040                     | On | 04/08/2022 | Bond Future | 11.05      | Put       |           | 4,578.04000        | 4.57804            | 4,544,000         | 12.06      | 0.00                 | 0                |              |
| R2040                     | On | 04/08/2022 | Bond Future | 11.03      | Call      |           | 2,956.07000        | 2.95607            | 2,973,680         | 12.05      | 0.00                 | 0                |              |
| R2040                     | On | 04/08/2022 | Bond Future | 11.03      | Put       |           | 4,651.98000        | 4.65198            | 4,617,660         | 12.05      | 0.00                 | 0                |              |
| R2040                     | On | 04/08/2022 | Bond Future | 11.04      | Call      |           | 2,986.26000        | 2.98626            | 3,004,010         | 12.06      | 0.00                 | 0                |              |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,60</b>  |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>85,05</b> |
| R2044                     | On | 04/11/2021 | Bond Future |            |           | 10.72520  | 85.76294           | 10.73734           | 85.67507          | 12.61      | 20,840,394.42        | 243              | 62,05        |
| R2044                     | On | 03/02/2022 | Bond Future |            |           | 10.90472  | 82.34464           | 10.91730           | 82.25610          | 13.02      | 0.00                 | 0                |              |
| R2044                     | On | 05/05/2022 | Bond Future |            |           | 11.08638  | 83.31071           | 11.09943           | 83.22133          | 12.39      | 0.00                 | 0                |              |
| R2044                     | On | 04/08/2022 | Bond Future |            |           | 11.27787  | 79.89472           | 11.29145           | 79.80437          | 12.77      | 0.00                 | 0                |              |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>20,840,394.42</b> | <b>243</b>       | <b>62,05</b> |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 13,481.52000       | 13.48152           | 13,568,960        | 17.17      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 2.47000            | 0.00247            | 2,040             | 17.17      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 13,534.89000       | 13.53489           | 13,622,350        | 17.17      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 2.36000            | 0.00236            | 1,950             | 17.17      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 13,428.08000       | 13.42808           | 13,515,500        | 17.17      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 2.58000            | 0.00258            | 2,130             | 17.17      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Call      |           | 5,656.42000        | 5.65642            | 5,716,210         | 14.15      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Put       |           | 1,016.85000        | 1.01685            | 988,100           | 14.15      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 5,555.23000        | 5.55523            | 5,614,480         | 14.10      | 0.00                 | 0                |              |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 1,043.37000        | 1.04337            | 1,014,080         | 14.10      | 0.00                 | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Call      |           | 5,605.78000        | 5.60578            | 5,665,300         | 14.13      | 0.00                 | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Put       |           | 1,030.02000        | 1.03002            | 1,001,000         | 14.13      | 0.00                 | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 1,473.78000        | 1.47378            | 1,444,640         | 13.91      | 0.00                 | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Call      |           | 6,825.51000        | 6.82551            | 6,885,950         | 13.92      | 0.00                 | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Put       |           | 1,460.04000        | 1.46004            | 1,431,100         | 13.92      | 0.00                 | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 6,730.84000        | 6.73084            | 6,790,890         | 13.89      | 0.00                 | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 1,487.44000        | 1.48744            | 1,458,110         | 13.89      | 0.00                 | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 6,778.26000        | 6.77826            | 6,838,500         | 13.91      | 0.00                 | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.09      | Call      |           | 3,128.73000        | 3.12873            | 3,165,110         | 12.62      | 0.00                 | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.09      | Put       |           | 4,486.84000        | 4.48684            | 4,432,870         | 12.62      | 0.00                 | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.10      | Call      |           | 3,160.16000        | 3.16016            | 3,196,800         | 12.63      | 0.00                 | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.10      | Put       |           | 4,449.95000        | 4.44995            | 4,396,240         | 12.63      | 0.00                 | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.08      | Call      |           | 3,097.15000        | 3.09715            | 3,133,280         | 12.61      | 0.00                 | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.08      | Put       |           | 4,523.68000        | 4.52368            | 4,469,460         | 12.61      | 0.00                 | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |               |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>20,840,394.42</b> | <b>243</b>       | <b>62,05</b>  |
| R2048                     | On | 04/11/2021 | Bond Future |            |           | 10.65303  | 84.96601           | 10.66512           | 84.87541          | 12.97      | 9,006,397.06         | 106              | 168,15        |
| R2048                     | On | 03/02/2022 | Bond Future |            |           | 10.82814  | 85.91802           | 10.84068           | 85.82669          | 12.71      | 0.00                 | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future |            |           | 10.99793  | 82.51075           | 11.01094           | 82.41853          | 12.74      | 0.00                 | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future |            |           | 11.17461  | 83.46421           | 11.18813           | 83.37102          | 12.45      | 0.00                 | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>9,006,397.06</b>  | <b>106</b>       | <b>168,15</b> |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84      | Call      |           | 13,866.12000       | 13.86612           | 13,956,210        | 18.16      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84      | Put       |           | 2.99000            | 0.00299            | 2,480             | 18.16      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85      | Call      |           | 13,920.03000       | 13.92003           | 14,010,140        | 18.16      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85      | Put       |           | 2.87000            | 0.00287            | 2,380             | 18.16      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.30      | Call      |           | 460.78000          | 0.46078            | 468,810           | 12.32      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 9.60       | Put       |           | 8,703.37000        | 8.70337            | 8,612,550         | 12.35      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 9.60       | Call      |           | 13.83000           | 0.01383            | 13,610            | 12.35      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.80      | Put       |           | 1,061.94000        | 1.06194            | 1,010,340         | 13.06      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 13,812.14000       | 13.81214           | 13,902,210        | 18.16      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.80      | Call      |           | 2,061.16000        | 2.06116            | 2,100,160         | 13.06      | 0.00                 | 0                | 1,05          |
| R2048                     | On | 04/11/2021 | Bond Future | 10.20      | Put       |           | 3,920.42000        | 3.92042            | 3,834,530         | 12.23      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.20      | Call      |           | 307.33000          | 0.30733            | 312,040           | 12.23      | 0.00                 | 0                | 1,05          |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 3.12000            | 0.00312            | 2,590             | 18.16      | 0.00                 | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 10.30      | Put       |           | 3,274.42000        | 3.27442            | 3,191,850         | 12.32      | 0.00                 | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 9.80       | Call      |           | 270.97000          | 0.27097            | 276,210           | 11.44      | 0.00                 | 0                | 1,30          |
| R2048                     | On | 03/02/2022 | Bond Future | 10.50      | Put       |           | 4,079.89000        | 4.07989            | 4,012,840         | 12.41      | 0.00                 | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.50      | Call      |           | 1,534.38000        | 1.53438            | 1,558,660         | 12.41      | 0.00                 | 0                | 1,30          |

| 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 | 03/02/2022 | Bond Future | 11.48      | Put       |           | 1,169.83000        | 1.16983            | 1,138,080         | 14.13      |  | 0.00                | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Call      |           | 5,651.45000        | 5.65145            | 5,711,300         | 14.16      |  | 0.00                | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Put       |           | 1,155.31000        | 1.15531            | 1,123,830         | 14.16      |  | 0.00                | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 5,548.74000        | 5.54874            | 5,608,030         | 14.11      |  | 0.00                | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 1,184.55000        | 1.18455            | 1,152,510         | 14.11      |  | 0.00                | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 9.80       | Put       |           | 8,497.03000        | 8.49703            | 8,410,940         | 11.44      |  | 0.00                | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Call      |           | 5,600.05000        | 5.60005            | 5,659,630         | 14.13      |  | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81      | Call      |           | 6,808.86000        | 6.80886            | 6,871,240         | 14.11      |  | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81      | Put       |           | 1,479.59000        | 1.47959            | 1,449,750         | 14.11      |  | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79      | Call      |           | 6,711.54000        | 6.71154            | 6,773,480         | 14.07      |  | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79      | Put       |           | 1,508.01000        | 1.50801            | 1,477,730         | 14.07      |  | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80      | Call      |           | 6,760.27000        | 6.76027            | 6,822,430         | 14.09      |  | 0.00                | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80      | Put       |           | 1,493.83000        | 1.49383            | 1,463,770         | 14.09      |  | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.99      | Put       |           | 4,543.78000        | 4.54378            | 4,488,120         | 12.22      |  | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 11.00      | Call      |           | 3,191.50000        | 3.19150            | 3,229,310         | 12.23      |  | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 11.00      | Put       |           | 4,505.53000        | 4.50553            | 4,450,150         | 12.23      |  | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.98      | Call      |           | 3,126.03000        | 3.12603            | 3,163,290         | 12.21      |  | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.98      | Put       |           | 4,581.98000        | 4.58198            | 4,526,050         | 12.21      |  | 0.00                | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.99      | Call      |           | 3,158.84000        | 3.15884            | 3,196,370         | 12.22      |  | 0.00                | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>4,70</b>   |
| <b>Total For R2048</b>    |    |            |             |            |           |           |                    |                    |                   |            |  | <b>9,006,397.06</b> | <b>106</b>       | <b>172,85</b> |
| R209                      | On | 04/11/2021 | Bond Future |            |           | 10.31925  | 70.50910           | 10.32626           | 70.46875          | 12.31      |  | 8,249,564.70        | 117              | 34,35         |
| R209                      | On | 03/02/2022 | Bond Future |            |           | 10.49651  | 71.29910           | 10.50372           | 71.25861          | 12.10      |  | 0.00                | 0                |               |
| R209                      | On | 05/05/2022 | Bond Future |            |           | 10.67489  | 68.99378           | 10.68234           | 68.95296          | 12.06      |  | 0.00                | 0                |               |
| R209                      | On | 04/08/2022 | Bond Future |            |           | 10.85792  | 69.79202           | 10.86563           | 69.75080          | 11.82      |  | 0.00                | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            |  | <b>8,249,564.70</b> | <b>117</b>       | <b>34,35</b>  |
| R209                      | On | 04/11/2021 | Bond Future | 12.18      | Call      |           | 9,606.16000        | 9.60616            | 9,645,980         | 15.78      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.18      | Put       |           | 3.70000            | 0.00370            | 3,170             | 15.78      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.19      | Call      |           | 9,652.50000        | 9.65250            | 9,692,350         | 15.79      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.19      | Put       |           | 3.56000            | 0.00356            | 3,060             | 15.79      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.17      | Call      |           | 9,559.77000        | 9.55977            | 9,599,580         | 15.76      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.00      | Call      |           | 8,764.03000        | 8.76403            | 8,803,450         | 15.52      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.00      | Put       |           | 7.22000            | 0.00722            | 6,290             | 15.52      |  | 0.00                | 0                | 9,00          |
| R209                      | On | 04/11/2021 | Bond Future | 10.50      | Call      |           | 1,775.12000        | 1.77512            | 1,787,430         | 12.70      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 10.50      | Put       |           | 785.37000          | 0.78537            | 757,330           | 12.70      |  | 0.00                | 0                | 15            |
| R209                      | On | 04/11/2021 | Bond Future | 9.50       | Put       |           | 5,035.49000        | 5.03549            | 4,994,020         | 11.24      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 9.50       | Call      |           | 42.83000           | 0.04283            | 41,710            | 11.24      |  | 0.00                | 0                | 6,00          |
| R209                      | On | 04/11/2021 | Bond Future | 10.00      | Call      |           | 452.61000          | 0.45261            | 452,220           | 11.95      |  | 0.00                | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 10.00      | Put       |           | 2,366.36000        | 2.36636            | 2,325,620         | 11.95      |  | 0.00                | 0                | 3,10          |



| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209                     | On | 04/11/2021 | Bond Future | 10.25  | Call       |           |           | 984.00000          | 0.98400            | 988,440           | 12.31      | 0.00                | 0                |              |
| R209                     | On | 04/11/2021 | Bond Future | 10.25  | Put        |           |           | 1,424.80000        | 1.42480            | 1,388,890         | 12.31      | 0.00                | 0                | 9,21         |
| R209                     | On | 04/11/2021 | Bond Future | 12.17  | Put        |           |           | 3.84000            | 0.00384            | 3,300             | 15.76      | 0.00                | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.03  | Call       |           |           | 3,907.01000        | 3.90701            | 3,928,880         | 12.92      | 0.00                | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.03  | Put        |           |           | 1,039.96000        | 1.03996            | 1,021,340         | 12.92      | 0.00                | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.04  | Call       |           |           | 3,946.43000        | 3.94643            | 3,968,450         | 12.94      | 0.00                | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.04  | Put        |           |           | 1,026.55000        | 1.02655            | 1,008,080         | 12.94      | 0.00                | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.02  | Call       |           |           | 3,867.86000        | 3.86786            | 3,889,580         | 12.90      | 0.00                | 0                |              |
| R209                     | On | 03/02/2022 | Bond Future | 11.02  | Put        |           |           | 1,053.69000        | 1.05369            | 1,034,920         | 12.90      | 0.00                | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43  | Put        |           |           | 1,203.49000        | 1.20349            | 1,187,540         | 13.02      | 0.00                | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44  | Call       |           |           | 5,169.07000        | 5.16907            | 5,194,050         | 13.04      | 0.00                | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44  | Put        |           |           | 1,191.61000        | 1.19161            | 1,175,770         | 13.04      | 0.00                | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45  | Call       |           |           | 5,207.41000        | 5.20741            | 5,232,490         | 13.05      | 0.00                | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45  | Put        |           |           | 1,179.68000        | 1.17968            | 1,163,940         | 13.05      | 0.00                | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43  | Call       |           |           | 5,130.63000        | 5.13063            | 5,155,500         | 13.02      | 0.00                | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.57  | Call       |           |           | 2,318.36000        | 2.31836            | 2,331,740         | 11.67      | 0.00                | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.57  | Put        |           |           | 3,924.38000        | 3.92438            | 3,896,540         | 11.67      | 0.00                | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.58  | Call       |           |           | 2,342.34000        | 2.34234            | 2,355,830         | 11.68      | 0.00                | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.58  | Put        |           |           | 3,893.16000        | 3.89316            | 3,865,430         | 11.68      | 0.00                | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.59  | Call       |           |           | 2,366.70000        | 2.36670            | 2,380,300         | 11.69      | 0.00                | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.59  | Put        |           |           | 3,862.39000        | 3.86239            | 3,834,770         | 11.69      | 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>8,249,564.70</b> | <b>117</b>       | <b>61,85</b> |
| R210                     | On | 04/11/2021 | Bond Future |        |            | 211.46447 | 211.46447 | 211.58151          | 211.58151          |                   |            | 0.00                | 0                | 1,48         |
| R210                     | On | 03/02/2022 | Bond Future |        |            | 213.88609 | 213.88609 | 214.00508          | 214.00508          |                   |            | 0.00                | 0                |              |
| R210                     | On | 05/05/2022 | Bond Future |        |            | 213.58794 | 213.58794 | 213.70896          | 213.70896          |                   |            | 0.00                | 0                |              |
| R210                     | On | 04/08/2022 | Bond Future |        |            | 216.23274 | 216.23274 | 216.35559          | 216.35559          |                   |            | 0.00                | 0                |              |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,48</b>  |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,48</b>  |
| R212                     | On | 04/11/2021 | Bond Future |        |            | 175.02178 | 175.02178 | 175.02656          | 175.02656          |                   |            | 3,500,435.60        | 20               | 4,60         |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,500,435.60</b> | <b>20</b>        | <b>4,60</b>  |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,500,435.60</b> | <b>20</b>        | <b>4,60</b>  |
| R213                     | On | 04/11/2021 | Bond Future |        |            | 9.53956   | 85.89628  | 9.51626            | 86.02353           |                   | 9.69       | 0.00                | 0                | 10,44        |
| R213                     | On | 03/02/2022 | Bond Future |        |            | 9.74095   | 86.85873  | 9.71658            | 86.98770           |                   | 9.35       | 0.00                | 0                |              |
| R213                     | On | 05/05/2022 | Bond Future |        |            | 9.93894   | 84.34525  | 9.91349            | 84.47589           |                   | 9.25       | 0.00                | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future |        |            | 10.14771  | 85.32422  | 10.12109           | 85.45663           |                   | 9.05       | 0.00                | 0                |              |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>10,44</b> |
| R213                     | On | 04/11/2021 | Bond Future | 11.10  | Call       |           |           | 8,120.94000        | 8.12094            | 7,993,780         | 11.65      | 0.00                | 0                |              |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R213             | On | 04/11/2021 | Bond Future | 11.10  | Put        |           |           | 7.03000            | 0.00703            | 7,120             | 11.65      | 0.00  | 0                |            |
| R213             | On | 04/11/2021 | Bond Future | 11.11  | Call       |           |           | 8,168.61000        | 8.16861            | 8,041,440         | 11.66      | 0.00  | 0                |            |
| R213             | On | 04/11/2021 | Bond Future | 11.11  | Put        |           |           | 6.75000            | 0.00675            | 6,830             | 11.66      | 0.00  | 0                |            |
| R213             | On | 04/11/2021 | Bond Future | 11.09  | Call       |           |           | 8,073.25000        | 8.07325            | 7,946,100         | 11.64      | 0.00  | 0                |            |
| R213             | On | 04/11/2021 | Bond Future | 11.09  | Put        |           |           | 7.32000            | 0.00732            | 7,420             | 11.64      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.15  | Put        |           |           | 1,093.15000        | 1.09315            | 1,127,790         | 9.76       | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 9.58   | Call       |           |           | 1,601.61000        | 1.60161            | 1,536,890         | 9.21       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.58   | Put        |           |           | 2,329.19000        | 2.32919            | 2,393,440         | 9.21       | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 8.63   | Put        |           |           | 6,214.12000        | 6.21412            | 6,328,270         | 8.32       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.25  | Put        |           |           | 951.92000          | 0.95192            | 982,470           | 9.88       | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 9.76   | Call       |           |           | 2,081.98000        | 2.08198            | 2,006,980         | 9.36       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.76   | Put        |           |           | 1,852.37000        | 1.85237            | 1,906,340         | 9.36       | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 8.80   | Put        |           |           | 5,343.72000        | 5.34372            | 5,451,780         | 8.35       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.96   | Put        |           |           | 1,416.29000        | 1.41629            | 1,459,720         | 9.54       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.15  | Call       |           |           | 3,349.30000        | 3.34930            | 3,254,970         | 9.76       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.60  | Put        |           |           | 588.62000          | 0.58862            | 607,860           | 10.38      | 0.00  | 0                | 40         |
| R213             | On | 03/02/2022 | Bond Future | 10.00  | Call       |           |           | 2,824.17000        | 2.82417            | 2,736,650         | 9.57       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.00  | Put        |           |           | 1,339.88000        | 1.33988            | 1,381,330         | 9.57       | 0.00  | 0                | 40         |
| R213             | On | 03/02/2022 | Bond Future | 9.22   | Put        |           |           | 3,524.47000        | 3.52447            | 3,610,210         | 8.84       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 8.63   | Call       |           |           | 195.11000          | 0.19511            | 180,290           | 8.32       | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 10.25  | Call       |           |           | 3,717.46000        | 3.71746            | 3,619,040         | 9.88       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.67  | Put        |           |           | 533.98000          | 0.53398            | 551,450           | 10.48      | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 10.17  | Call       |           |           | 3,421.89000        | 3.42189            | 3,326,710         | 9.78       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.17  | Put        |           |           | 1,063.53000        | 1.06353            | 1,097,320         | 9.78       | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 9.15   | Put        |           |           | 3,795.93000        | 3.79593            | 3,885,760         | 8.75       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 8.80   | Call       |           |           | 302.06000          | 0.30206            | 281,150           | 8.35       | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 10.60  | Call       |           |           | 5,104.96000        | 5.10496            | 4,995,230         | 10.38      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.98   | Call       |           |           | 2,758.41000        | 2.75841            | 2,671,880         | 9.55       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.98   | Put        |           |           | 1,377.75000        | 1.37775            | 1,420,190         | 9.55       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.96   | Call       |           |           | 2,693.16000        | 2.69316            | 2,607,620         | 9.54       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.15   | Call       |           |           | 724.11000          | 0.72411            | 684,970           | 8.75       | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 9.22   | Call       |           |           | 839.90000          | 0.83990            | 796,670           | 8.84       | 0.00  | 0                | 40         |
| R213             | On | 03/02/2022 | Bond Future | 10.67  | Call       |           |           | 5,394.58000        | 5.39458            | 5,283,080         | 10.48      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.97   | Call       |           |           | 2,725.70000        | 2.72570            | 2,639,660         | 9.54       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.97   | Put        |           |           | 1,396.91000        | 1.39691            | 1,439,840         | 9.54       | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.64  | Put        |           |           | 1,141.21000        | 1.14121            | 1,172,370         | 9.88       | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.65  | Call       |           |           | 4,806.08000        | 4.80608            | 4,706,310         | 9.89       | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.65  | Put        |           |           | 1,129.63000        | 1.12963            | 1,160,500         | 9.89       | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.63  | Call       |           |           | 4,732.55000        | 4.73255            | 4,633,370         | 9.86       | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.63  | Put        |           |           | 1,153.13000        | 1.15313            | 1,184,590         | 9.86       | 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   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213                     | On | 05/05/2022 | Bond Future | 10.64      | Call      |           | 4,769.17000        | 4.76917            | 4,669,690         | 9.88       | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.89       | Call      |           | 2,325.12000        | 2.32512            | 2,261,250         | 8.98       | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.89       | Put       |           | 3,486.17000        | 3.48617            | 3,554,710         | 8.98       | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.90       | Call      |           | 2,348.34000        | 2.34834            | 2,284,080         | 8.99       | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.90       | Put       |           | 3,458.71000        | 3.45871            | 3,526,860         | 8.99       | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.88       | Call      |           | 2,302.03000        | 2.30203            | 2,238,540         | 8.98       | 0.00        | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future | 9.88       | Put       |           | 3,513.79000        | 3.51379            | 3,582,710         | 8.98       | 0.00        | 0                |              |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,85</b>  |
| <b>Total For R213</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>13,30</b> |
| R214                     | On | 04/11/2021 | Bond Future |            |           | 10.69425  | 67.26489           | 10.70128           | 67.22353          | 13.16      | 0.00        | 0                | 17,8         |
| R214                     | On | 03/02/2022 | Bond Future |            |           | 10.87186  | 68.01852           | 10.87910           | 67.97702          | 12.93      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future |            |           | 11.04417  | 65.53655           | 11.05166           | 65.49466          | 12.93      | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future |            |           | 11.22322  | 66.29364           | 11.23097           | 66.25138          | 12.66      | 0.00        | 0                |              |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,81</b> |
| R214                     | On | 04/11/2021 | Bond Future | 12.47      | Call      |           | 9,238.82000        | 9.23882            | 9,279,310         | 17.02      | 0.00        | 0                |              |
| R214                     | On | 04/11/2021 | Bond Future | 12.47      | Put       |           | 6.69000            | 0.00669            | 5,820             | 17.02      | 0.00        | 0                |              |
| R214                     | On | 04/11/2021 | Bond Future | 12.48      | Call      |           | 9,284.76000        | 9.28476            | 9,325,280         | 17.04      | 0.00        | 0                |              |
| R214                     | On | 04/11/2021 | Bond Future | 12.48      | Put       |           | 6.47000            | 0.00647            | 5,630             | 17.04      | 0.00        | 0                |              |
| R214                     | On | 04/11/2021 | Bond Future | 12.46      | Call      |           | 9,192.82000        | 9.19282            | 9,233,280         | 17.00      | 0.00        | 0                |              |
| R214                     | On | 04/11/2021 | Bond Future | 12.46      | Put       |           | 6.92000            | 0.00692            | 6,020             | 17.00      | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.39      | Call      |           | 3,879.49000        | 3.87949            | 3,901,980         | 13.56      | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.39      | Put       |           | 1,052.70000        | 1.05270            | 1,033,690         | 13.56      | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.40      | Call      |           | 3,918.84000        | 3.91884            | 3,941,480         | 13.58      | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.40      | Put       |           | 1,038.67000        | 1.03867            | 1,019,810         | 13.58      | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.41      | Call      |           | 3,958.30000        | 3.95830            | 3,981,090         | 13.60      | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.41      | Put       |           | 1,024.82000        | 1.02482            | 1,006,110         | 13.60      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.75      | Put       |           | 1,336.78000        | 1.33678            | 1,319,670         | 14.14      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.73      | Call      |           | 4,985.61000        | 4.98561            | 5,010,160         | 14.10      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.73      | Put       |           | 1,362.52000        | 1.36252            | 1,345,180         | 14.10      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.74      | Call      |           | 5,023.65000        | 5.02365            | 5,048,310         | 14.12      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.74      | Put       |           | 1,349.59000        | 1.34959            | 1,332,360         | 14.12      | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.75      | Call      |           | 5,061.74000        | 5.06174            | 5,086,520         | 14.14      | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.99      | Call      |           | 2,464.19000        | 2.46419            | 2,478,630         | 12.43      | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.99      | Put       |           | 3,799.11000        | 3.79911            | 3,771,290         | 12.43      | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.97      | Call      |           | 2,413.52000        | 2.41352            | 2,427,720         | 12.41      | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.97      | Put       |           | 3,861.20000        | 3.86120            | 3,833,140         | 12.41      | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.98      | Call      |           | 2,438.79000        | 2.43879            | 2,453,110         | 12.42      | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.98      | Put       |           | 3,830.05000        | 3.83005            | 3,802,110         | 12.42      | 0.00        | 0                |              |
| <b>Total R214 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |              |

| Contract Details                       | 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 R214</b>                  |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                | 17,81      |
| <b>Total for Bond</b>                  |        |            |           |           |                    |                    |                   |            |  | 167,334,704.06 | 17,247           | 1,092,71   |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| 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>              |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For I2033</b>                 |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total I2038 Future</b>              |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| <b>Total For I2038</b>                 |        |            |           |           |                    |                    |                   |            |  | 0.00           | 0                |            |
| I2046 On 31/03/2046 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00           | 0                |            |
| <b>Total I2046 Future</b>              |        |            |           |           |                    |                    |                   |            |  | 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 For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <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                |            |

| 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 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                |            |
| <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>         |            |

| Contract Details                        | 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 R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GOVI On 04/11/2021 GOVI                 |        |            | 800.52700 | 800.52700 | 800.48900          | 800.48900          |                   |            |  | 0.00        | 0                | 95         |
| GOVI On 03/02/2022 GOVI                 |        |            | 809.50000 | 809.50000 | 809.46400          | 809.46400          |                   |            |  | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 |        |            | 818.98600 | 818.98600 | 818.95200          | 818.95200          |                   |            |  | 0.00        | 0                |            |
| GOVI On 04/08/2022 GOVI                 |        |            | 828.82800 | 828.82800 | 828.79500          | 828.79500          |                   |            |  | 0.00        | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>95</b>  |
| GOVI On 04/11/2021 GOVI                 | 728.41 | Call       |           |           | 720,790.00000      | 72.07900           | 721,170,000       |            |  | 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       |           |           | 720,690.00000      | 72.06900           | 721,070,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.42 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.40 | Call       |           |           | 720,890.00000      | 72.08900           | 721,270,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/11/2021 GOVI                 | 728.40 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 | 792.76 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 | 792.74 | Call       |           |           | 167,240.00000      | 16.72400           | 167,600,000       |            |  | 0.00        | 0                |            |
| 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       |           |           | 167,140.00000      | 16.71400           | 167,500,000       |            |  | 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       |           |           | 167,040.00000      | 16.70400           | 167,400,000       |            |  | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 | 788.25 | Call       |           |           | 307,020.00000      | 30.70200           | 307,360,000       |            |  | 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       |           |           | 307,220.00000      | 30.72200           | 307,560,000       |            |  | 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       |           |           | 307,120.00000      | 30.71200           | 307,460,000       |            |  | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 | 788.24 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.27 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.28 | Call       |           |           | 95,150.00000       | 9.51500            | 95,480,000        |            |  | 0.00        | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.28 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.26 | Call       |           |           | 95,350.00000       | 9.53500            | 95,680,000        |            |  | 0.00        | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.26 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/08/2022 GOVI                 | 819.27 | Call       |           |           | 95,250.00000       | 9.52500            | 95,580,000        |            |  | 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>95</b>  |
| <b>Total for GOVI</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>95</b>  |
| AL37 On 04/11/2021 Index Future         |        |            | 805.06800 | 805.06800 | 805.15700          | 805.15700          |                   |            |  | 0.00        | 0                |            |
| AL37 On 03/02/2022 Index Future         |        |            | 814.09200 | 814.09200 | 814.18400          | 814.18400          |                   |            |  | 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   |
|-------------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| AL37                          | On | 05/05/2022 | Index Future |        |            | 823.63200 | 823.63200 | 823.72700          | 823.72700          |                   |            | 0.00        | 0                |              |
| AL37                          | On | 04/08/2022 | Index Future |        |            | 833.53000 | 833.53000 | 833.62800          | 833.62800          |                   |            | 0.00        | 0                |              |
| <b>Total AL37 Future</b>      |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For AL37</b>         |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |              |
| AL7T                          | On | 04/11/2021 | Index Future |        |            | 916.68200 | 916.68200 | 917.70500          | 917.70500          |                   |            | 0.00        | 0                |              |
| AL7T                          | On | 03/02/2022 | Index Future |        |            | 926.95600 | 926.95600 | 927.99400          | 927.99400          |                   |            | 0.00        | 0                |              |
| AL7T                          | On | 05/05/2022 | Index Future |        |            | 937.81900 | 937.81900 | 938.87100          | 938.87100          |                   |            | 0.00        | 0                |              |
| AL7T                          | On | 04/08/2022 | Index Future |        |            | 949.08900 | 949.08900 | 950.15500          | 950.15500          |                   |            | 0.00        | 0                |              |
| <b>Total AL7T Future</b>      |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For AL7T</b>         |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |              |
| ALBI                          | On | 04/11/2021 | Index Future |        |            | 810.79700 | 810.79700 | 810.72600          | 810.72600          |                   |            | 0.00        | 0                | 1'           |
| ALBI                          | On | 03/02/2022 | Index Future |        |            | 819.88500 | 819.88500 | 819.81600          | 819.81600          |                   |            | 0.00        | 0                |              |
| ALBI                          | On | 05/05/2022 | Index Future |        |            | 829.49300 | 829.49300 | 829.42500          | 829.42500          |                   |            | 0.00        | 0                |              |
| ALBI                          | On | 04/08/2022 | Index Future |        |            | 839.46200 | 839.46200 | 839.39400          | 839.39400          |                   |            | 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 | 04/11/2021 | Index Future |        |            | 295.59000 | 295.59000 | 295.96100          | 295.96100          |                   |            | 0.00        | 0                | 50           |
| IGOV                          | On | 03/02/2022 | Index Future |        |            | 298.97600 | 298.97600 | 299.35200          | 299.35200          |                   |            | 0.00        | 0                |              |
| IGOV                          | On | 05/05/2022 | Index Future |        |            | 302.55200 | 302.55200 | 302.93300          | 302.93300          |                   |            | 0.00        | 0                |              |
| IGOV                          | On | 04/08/2022 | Index Future |        |            | 306.25900 | 306.25900 | 306.64600          | 306.64600          |                   |            | 0.00        | 0                |              |
| <b>Total IGOV Future</b>      |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50</b>    |
| <b>Total For IGOV</b>         |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50</b>    |
| <b>Total for Index</b>        |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62</b>    |
| JIBAR f                       | On | 20/10/2021 | Jibar Future |        |            | 3.70500   | 96.29500  | 3.72500            | 96.27500           |                   |            | 0.00        | 0                |              |
| JIBAR f                       | On | 17/11/2021 | Jibar Future |        |            | 3.77000   | 96.23000  | 3.78000            | 96.22000           |                   |            | 0.00        | 0                | 50,00        |
| JIBAR f                       | On | 15/12/2021 | Jibar Future |        |            | 3.88500   | 96.11500  | 3.88500            | 96.11500           |                   |            | 0.00        | 0                |              |
| JIBAR f                       | On | 19/01/2022 | Jibar Future |        |            | 3.94000   | 96.06000  | 3.95000            | 96.05000           |                   |            | 0.00        | 0                |              |
| JIBAR f                       | On | 16/02/2022 | Jibar Future |        |            | 4.12000   | 95.88000  | 4.13000            | 95.87000           |                   |            | 0.00        | 0                |              |
| JIBAR f                       | On | 16/03/2022 | Jibar Future |        |            | 4.19500   | 95.80500  | 4.21500            | 95.78500           |                   |            | 0.00        | 0                |              |
| JIBAR f                       | On | 15/06/2022 | Jibar Future |        |            | 4.62000   | 95.38000  | 4.63000            | 95.37000           |                   |            | 0.00        | 0                | 47           |
| JIBAR f                       | On | 21/09/2022 | Jibar Future |        |            | 4.85500   | 95.14500  | 4.95500            | 95.04500           |                   |            | 0.00        | 0                |              |
| JIBAR f                       | On | 21/12/2022 | Jibar Future |        |            | 5.26000   | 94.74000  | 5.32000            | 94.68000           |                   |            | 0.00        | 0                | 6            |
| JIBAR f                       | On | 15/03/2023 | Jibar Future |        |            | 5.46000   | 94.54000  | 5.48500            | 94.51500           |                   |            | 0.00        | 0                |              |
| JIBAR f                       | On | 21/06/2023 | Jibar Future |        |            | 5.76500   | 94.23500  | 5.81000            | 94.19000           |                   |            | 0.00        | 0                |              |
| JIBAR f                       | On | 20/09/2023 | Jibar Future |        |            | 6.01500   | 93.98500  | 5.84500            | 94.15500           |                   |            | 0.00        | 0                |              |
| <b>Total Jibar Future</b>     |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,54</b> |
| <b>Total For JIBAR FUTURE</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,54</b> |
| <b>Total for Jibar</b>        |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,54</b> |



| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                   | Contracts Traded   | Opt Intere        |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|--------------------|-------------------|
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 90.70000  | 90.70000  | 90.70000           | 90.70000           |                   |            |  | 0.00                    | 0                  | 5                 |
| <b>Total 5Y STND Future</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           | <b>5</b>          |
| <b>Total For 5Y STND</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           | <b>5</b>          |
| <b>Total for Interest Rate Swap</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           | <b>5</b>          |
| <b>Total for Derivatives :</b>          |        |            |           |           |                    |                    |                   |            |  | <b>167,334,704.06</b>   | <b>17,247</b>      | <b>1,144,92</b>   |
| ABCPI3 On 07/12/2023 Spot Bond          |        |            | 2.15000   | 318.47321 | 2.15000            | 318.42817          |                   |            |  | 1,040,600,000.00        | 484,000,000        | 242,000,00        |
| <b>Total ABCPI3 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>1,040,600,000.00</b> | <b>484,000,000</b> | <b>242,000,00</b> |
| <b>Total For ABCPI3</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>1,040,600,000.00</b> | <b>484,000,000</b> | <b>242,000,00</b> |
| ABF001 On 13/09/2026 Spot Bond          |        |            |           |           | 0.00000            | 100.21724          |                   |            |  | 0.00                    | 0                  |                   |
| <b>Total ABF001 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| <b>Total For ABF001</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| ABF003 On 18/07/2024 Spot Bond          |        |            |           |           | 0.00000            | 101.86527          |                   |            |  | 0.00                    | 0                  |                   |
| <b>Total ABF003 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| <b>Total For ABF003</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| ABF004 On 30/06/2026 Spot Bond          |        |            | 9.65000   | 102.37090 | 9.65000            | 102.34454          |                   |            |  | 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            | 100.44172          |                   |            |  | 0.00                    | 0                  |                   |
| <b>Total ABF007 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| <b>Total For ABF007</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| ABFN09 On 17/03/2026 Spot Bond          |        |            |           |           | 0.00000            | 100.17194          |                   |            |  | 0.00                    | 0                  |                   |
| <b>Total ABFN09 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| <b>Total For ABFN09</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| ABFN14 On 14/05/2022 Spot Bond          |        |            |           |           | 0.00000            | 100.90300          |                   |            |  | 0.00                    | 0                  |                   |
| <b>Total ABFN14 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| <b>Total For ABFN14</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| ABFN16 On 11/11/2022 Spot Bond          |        |            |           |           | 0.00000            | 101.57061          |                   |            |  | 0.00                    | 0                  |                   |
| <b>Total ABFN16 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| <b>Total For ABFN16</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| ABFN18 On 26/09/2023 Spot Bond          |        |            |           |           | 0.00000            | 101.29063          |                   |            |  | 0.00                    | 0                  |                   |
| <b>Total ABFN18 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| <b>Total For ABFN18</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |
| ABFN21 On 30/05/2022 Spot Bond          |        |            |           |           | 0.00000            | 101.05638          |                   |            |  | 0.00                    | 0                  |                   |
| <b>Total ABFN21 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.24350          |                   |            |  | 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            | 103.71017          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABFN2: On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.85995          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABFN2: On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 104.30090          |                   |            |  | 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 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04218          |                   |            |  | 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            | 101.10952          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABFN3: On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 102.05906          |                   |            |  | 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            | 100.62834          |                   |            |  | 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            | 101.32581          |                   |            |  | 0.00        | 860,000,000        | 430,000,000        |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>860,000,000</b> | <b>430,000,000</b> |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>860,000,000</b> | <b>430,000,000</b> |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.89432          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ABFN3: On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87682          |                   |            |  | 0.00        | 100,000,000        | 50,000,000         |
| <b>Total ABFN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>  |
| <b>Total For ABFN34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>  |
| ABFN3: On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.41450          |                   |            |  | 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 ABFN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3i On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.56148          |                   |            |  | 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            | 102.08876          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3i On 23/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89958          |                   |            |  | 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>         |                     |
| ABFN3i On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31991          |                   |            |  | 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>         |                     |
| ABFN4i On 16/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.70707          |                   |            |  | 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            | 99.91629           |                   |            |  | 0.00        | 0                | 2,130,000,00        |
| <b>Total ABFN41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,130,000,00</b> |
| <b>Total For ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,130,000,00</b> |
| ABFN4 On 16/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 99.46023           |                   |            |  | 0.00        | 0                | 1,040,000,00        |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,040,000,00</b> |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,040,000,00</b> |
| ABFN4 On 14/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.01177          |                   |            |  | 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            | 101.04080          |                   |            |  | 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>         |                     |
| ABFN4i On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.06159          |                   |            |  | 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>         |                     |
| ABFN4i On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01313          |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN4 On 24/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.43889          |                   |            |  | 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            | 100.46023          |                   |            |  | 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            | 100.12647          |                   |            |  | 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            | 99.93606           |                   |            |  | 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            | 100.02511          |                   |            |  | 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            | 99.78472           |                   |            |  | 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            | 100.48951          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABJ01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABJ01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABJ02 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.16971          |                   |            |  | 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>         |            |
| ABJ03 On 14/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.24580          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABJ03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABJ03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.76595          |                   |            |  | 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 |        |            | 3.17200   | 3.17200   | 3.17200            | 152.93538          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 125.76257 | 100.00000          | 125.42122          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 6.99500   | 6.99500   | 6.99500            | 142.52589          |                   |            |  | 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 | 24.19481  | 100.00000          | 24.13868           |                   |            |  | 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  |        |            | 2.59500   | 2.59500   | 2.59500            | 152.74843          |                   |            |  | 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  |        |            | 3.58000   | 3.58000   | 3.58000            | 201.14209          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 4.41000   | 4.41000   | 4.41000            | 228.14393          |                   |            |  | 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  |        |            | 6.65000   | 6.65000   | 6.65000            | 102.06119          |                   |            |  | 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  |        |            | 7.47000   | 7.47000   | 7.47000            | 115.73717          |                   |            |  | 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>         |            |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 4.81000   | 106.57778 | 4.81000            | 106.56401          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 5.18000   | 108.64416 | 5.18000            | 108.62907          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 6.85500   | 116.48031 | 6.85500            | 116.45898          |                   |            |  | 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  |        |            | 7.73500   | 117.98021 | 7.73500            | 117.95588          |                   |            |  | 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  |        |            | 5.62000   | 107.92841 | 5.62000            | 107.91188          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                |  | Value              | Contracts Traded   | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|--------------------|--------------------|------------|
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 7.88500   | 104.12100 | 7.88500            | 104.09875          |                   |                           |  | 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 | 10.80871  | 100.00000          | 10.78452           |                   |                           |  | 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  |        |            | 1.47000   | 322.93524 | 1.47000            | 322.89550          |                   | 735,000,000,000.00        |  | 500,000,000        | 250,000,000        |            |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>735,000,000,000.00</b> |  | <b>500,000,000</b> | <b>250,000,000</b> |            |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   | <b>735,000,000,000.00</b> |  | <b>500,000,000</b> | <b>250,000,000</b> |            |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 0.55700   | 174.01982 | 0.55700            | 174.00272          |                   |                           |  | 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  |        |            | 10.34500  | 10.34500  | 10.34500           | 103.72612          |                   |                           |  | 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            | 100.13875          |                   |                           |  | 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            | 100.13445          |                   |                           |  | 0.00               | 0                  |            |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| ACL145 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12999          |                   |                           |  | 0.00               | 0                  |            |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.82706           |                   |                           |  | 0.00               | 0                  |            |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13429          |                   |                           |  | 0.00               | 0                  |            |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>           |            |
| ACL194 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13429          |                   |                           |  | 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>           |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13799          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| ACL202 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13799          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 165.48727          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| ACL204 On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 167.66762          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12740          |                   |            |  | 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>           |                      |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23967          |                   |            |  | 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            | 100.70070          |                   |            |  | 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            | 100.74906          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total AECI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For AECI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| AGL01 On 29/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.80471          |                   |            |  | 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            | 102.70568          |                   |            |  | 0.00        | 100,000,000        | 50,000,000           |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>    |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>    |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.45728          |                   |            |  | 0.00        | 600,000,000        | 1,015,000,000        |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>1,015,000,000</b> |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>1,015,000,000</b> |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.63134          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total AGT01 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 AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.41963          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.15724          |                   |            |  | 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            | 105.22745          |                   |            |  | 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>          |                   |
| AH2A1' On 18/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02102          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total AH2A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For AH2A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AH2A2' On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.05967          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total AH2A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For AH2A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AH2A3' On 18/07/2026 Spot Bond |        |            | 7.77000   | 106.71501 | 7.77000            | 100.58184          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total AH2A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For AH2A31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AH2B1' On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.11782          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total AH2B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For AH2B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AH2C1' On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.31158          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total AH2C11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For AH2C11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AHF2D On 18/07/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.55362          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total AHF2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For AHF2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AHF2O On 18/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.88525          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total AHF2O1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For AHF2O1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| AHF5A' On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54224          |                   |            |  | 0.00        | 52,000,000        | 13,000,000        |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>52,000,000</b> | <b>13,000,000</b> |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>52,000,000</b> | <b>13,000,000</b> |
| AHF5A' On 21/08/2023 Spot Bond |        |            | 6.34000   | 107.22622 | 6.34000            | 107.20803          |                   |            |  | 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 AHF5A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50797          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5B On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57160          |                   |            |  | 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            | 100.61074          |                   |            |  | 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            | 101.22821          |                   |            |  | 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            | 100.73608          |                   |            |  | 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            | 101.06933          |                   |            |  | 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            | 100.57153          |                   |            |  | 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            | 100.61064          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6D On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88382          |                   |            |  | 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            | 100.70322          |                   |            |  | 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            | 100.53239          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF7A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF7A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| AHF7B On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.59109          |                   |            |  | 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            | 100.57642          |                   |            |  | 0.00        | 0                  |                   |
| <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            | 100.63019          |                   |            |  | 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            | 100.61162          |                   |            |  | 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            | 100.96167          |                   |            |  | 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            | 100.91302          |                   |            |  | 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  |        |            | 7.39500   | 111.13429 | 7.39500            | 111.11225          |                   |            |  | 0.00        | 0                  | 80,000,00         |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>80,000,00</b>  |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>80,000,00</b>  |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 7.80000   | 106.50222 | 7.80000            | 106.48008          |                   |            |  | 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  |        |            | 11.43500  | 95.54985  | 11.43500           | 95.52099           |                   |            |  | 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 |        |            | 5.55000   | 183.80062 | 5.55000            | 183.75787          |                   |            |  | 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            | 101.16059          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.66563          |                   |            |  | 0.00        | 200,000,000        | 100,000,00        |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere  |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-------------|
| <b>Total For APF06</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 200,000,000      | 100,000,000 |
| APF07 On 25/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17901          |                   |            |  | 0.00  | 0                |             |
| <b>Total APF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For APF07</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| APF09 On 24/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21060          |                   |            |  | 0.00  | 0                |             |
| <b>Total APF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For APF09</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| APF10 On 11/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33213          |                   |            |  | 0.00  | 0                |             |
| <b>Total APF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For APF10</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| APF14 On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97258          |                   |            |  | 0.00  | 0                |             |
| <b>Total APF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For APF14</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| APF15 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.64072          |                   |            |  | 0.00  | 0                |             |
| <b>Total APF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For APF15</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| APF16 On 07/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94169          |                   |            |  | 0.00  | 0                |             |
| <b>Total APF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For APF16</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| ASN02 On 07/12/2033 Spot Bond |        |            | 4.76000   | 243.21954 | 4.76000            | 243.16811          |                   |            |  | 0.00  | 0                |             |
| <b>Total ASN022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For ASN022</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| ASN03 On 07/12/2033 Spot Bond |        |            | 4.77500   | 220.35938 | 4.77500            | 220.31267          |                   |            |  | 0.00  | 0                |             |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| ASN13 On 31/01/2022 Spot Bond |        |            | 1.53200   | 173.44639 | 1.53200            | 173.42475          |                   |            |  | 0.00  | 0                |             |
| <b>Total ASN137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For ASN137</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| ASN14 On 31/01/2022 Spot Bond |        |            | 1.57700   | 173.42000 | 1.57700            | 173.39818          |                   |            |  | 0.00  | 0                |             |
| <b>Total ASN149 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For ASN149</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| ASN15 On 31/03/2028 Spot Bond |        |            | 4.45000   | 191.14328 | 4.45000            | 191.10441          |                   |            |  | 0.00  | 0                |             |
| <b>Total ASN154 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For ASN154</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| ASN17 On 22/11/2021 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 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            | 100.14928          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96945           |                   |            |  | 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   | 108.22463 | 5.02000            | 108.20108          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN195 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN195</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11638          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN196 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN196</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11816          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12588          |                   |            |  | 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>         |            |
| ASN20 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.78267          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN209 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN21 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41463          |                   |            |  | 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>         |            |
| ASN26 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14886          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ASN274 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11274          |                   |            |  | 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>           |                    |
| ASN278 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67550          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total ASN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For ASN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| ASN279 On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 100.63055          |                   |            |  | 0.00        | 224,000,000        | 56,000,000         |
| <b>Total ASN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>224,000,000</b> | <b>56,000,000</b>  |
| <b>Total For ASN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>224,000,000</b> | <b>56,000,000</b>  |
| ASN280 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56965          |                   |            |  | 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>           |                    |
| ASN286 On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24704          |                   |            |  | 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>           |                    |
| ASN291 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01468          |                   |            |  | 0.00        | 172,000,000        | 43,000,000         |
| <b>Total ASN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>172,000,000</b> | <b>43,000,000</b>  |
| <b>Total For ASN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>172,000,000</b> | <b>43,000,000</b>  |
| ASN300 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12610          |                   |            |  | 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>           |                    |
| ASN310 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36388          |                   |            |  | 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>           |                    |
| ASN318 On 31/03/2029 Spot Bond |        |            | 4.08000   | 4.08000   | 4.08000            | 106.56068          |                   |            |  | 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>           |                    |
| ASN319 On 28/02/2033 Spot Bond |        |            | 4.93000   | 4.93000   | 4.93000            | 97.50777           |                   |            |  | 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>           |                    |
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11931          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN328 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13643          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN328 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 ASN328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33: On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78823          |                   |            |  | 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            | 99.37764           |                   |            |  | 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   | 106.72310 | 5.13000            | 106.69955          |                   |            |  | 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            | 100.12822          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11632          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11368          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12282          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12282          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36: On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45845          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14766          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12040          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12494          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total ASN374 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN374</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN38 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95419          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN381 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN381</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN38 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20213          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN383 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN383</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN38 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20213          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN38 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68433          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN386 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN386</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN38 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12148          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN388 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN388</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN39 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56477          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN395 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN395</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN39 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.16768          |                   |            |  | 0.00        | 540,000,000        | 160,000,000        |
| <b>Total ASN399 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>540,000,000</b> | <b>160,000,000</b> |
| <b>Total For ASN399</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>540,000,000</b> | <b>160,000,000</b> |
| ASN40 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12062          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN409 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN409</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN41 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14221          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN415 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN415</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN41 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33278          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN419 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN419</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| ASN42 On 29/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total ASN420 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ASN420</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN42: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 103.69251          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN44: On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02383          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02650          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 01/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13352          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84364          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.86779          |                   |            |  | 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            | 101.04346          |                   |            |  | 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            | 101.05357          |                   |            |  | 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 31/01/2022 Spot Bond |        |            | 9.39500   | 9.39500   | 9.39500            | 101.43390          |                   |            |  | 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           | 100.82467          |                   |            |  | 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            | 100.83352          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN471 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97903          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN472 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 ASN472</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47 On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.10828          |                   |            |  | 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            | 100.30861          |                   |            |  | 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            | 110.39658          |                   |            |  | 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           | 100.80432          |                   |            |  | 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            | 100.10791          |                   |            |  | 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 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97590           |                   |            |  | 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 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19117          |                   |            |  | 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            | 100.19117          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN498 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN498</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN50 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.10510          |                   |            |  | 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 |        |            | 9.16500   | 101.76071 | 9.16500            | 101.73581          |                   |            |  | 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 |        |            | 8.34500   | 101.52667 | 8.34500            | 101.50399          |                   |            |  | 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 |        |            | 8.89500   | 100.06340 | 8.89500            | 100.03962          |                   |            |  | 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 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 |        |            | 8.89500   | 100.06340 | 8.89500            | 100.03962          |                   |            |  | 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   | 101.46151 | 9.10000            | 101.43698          |                   |            |  | 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  | 101.76909 | 11.05000           | 101.73934          |                   |            |  | 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  | 101.76123 | 11.00000           | 101.73162          |                   |            |  | 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  | 101.68253 | 10.50000           | 101.65426          |                   |            |  | 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  | 101.68253 | 10.50000           | 101.65426          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN538 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN538</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.90291           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN540 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN540</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.88514          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN541 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN541</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87107          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN542 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN542</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 31/07/2023 Spot Bond |        |            | 10.60000  | 101.69828 | 10.60000           | 101.66973          |                   |            |  | 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  | 101.12492 | 10.47000           | 101.64961          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN55: On 31/01/2024 Spot Bond |        |            | 10.55000  | 101.69041 | 10.55000           | 101.66200          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56: On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86223          |                   |            |  | 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            | 101.06086          |                   |            |  | 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            | 100.35251          |                   |            |  | 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            | 100.20381          |                   |            |  | 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            | 100.11635          |                   |            |  | 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            | 100.14213          |                   |            |  | 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            | 100.77139          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71762          |                   |            |  | 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            | 100.27829          |                   |            |  | 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            | 100.42282          |                   |            |  | 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   | 101.43285 | 9.22000            | 101.40801          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN595 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 ASN595</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17163          |                   |            |  | 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            | 101.16899          |                   |            |  | 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>         |            |
| ASN60 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.93985          |                   |            |  | 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            | 101.04778          |                   |            |  | 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            | 100.56413          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN602 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN602</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.87039          |                   |            |  | 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>         |            |
| ASN61 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.07915          |                   |            |  | 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>         |            |
| ASN61 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96219           |                   |            |  | 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>         |            |
| ASN61 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96417          |                   |            |  | 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>         |            |
| ASN61 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.11353          |                   |            |  | 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>         |            |
| ASN61 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57300          |                   |            |  | 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>         |            |
| ASN61 On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98374          |                   |            |  | 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 ASN619 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN619</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN62 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.10729          |                   |            |  | 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>         |            |
| ASN62 On 25/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.46277          |                   |            |  | 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>         |            |
| ASN62 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57148          |                   |            |  | 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>         |            |
| ASN63 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.90887           |                   |            |  | 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>         |            |
| ASN63 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14010          |                   |            |  | 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>         |            |
| ASN63 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15405          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN634 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN634</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40447          |                   |            |  | 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            | 0.00000            |                   |            |  | 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            | 99.97439           |                   |            |  | 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            | 99.96159           |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.07918          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN644 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN644</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ASN64 On 12/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26818          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN645 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN645</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN64 On 08/07/2026 Spot Bond |        |            |           |           | 0.00000            | 99.85819           |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN646 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN646</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN64 On 20/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87707          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN649 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN649</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN65 On 22/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15219          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN650 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN650</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN65 On 27/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80603          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN652 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN652</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN65 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.81616          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN656 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN656</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN65 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.96418           |                   |            |  | 0.00        | 0                | 1,830,000.00        |
| <b>Total ASN658 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,830,000.00</b> |
| <b>Total For ASN658</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,830,000.00</b> |
| ASN65 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58849          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN659 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN659</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN66 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59177          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN660 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN660</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN66 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58036          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN662 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN662</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN66 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.59555          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN663 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN663</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN66 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58540          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN664 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 ASN664</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66: On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52251          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66: On 19/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.51781          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66: On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.70842          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66: On 18/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.53075          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN668 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN668</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.90629           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN669 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN669</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN67: On 23/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45782          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN67: On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.98457           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43221          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN680</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.14739          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15383          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 102.46789          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.28239          |                   |            |  | 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 ASN684 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For ASN684</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| ASN684: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.96267           |                   |            |                        | 0.00                         | 0                     |                       |
| <b>Total ASN685 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For ASN685</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| ASN685: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.38983          |                   |            |                        | 0.00                         | 0                     |                       |
| <b>Total ASN692 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For ASN692</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| ASN692: On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38582          |                   |            |                        | 0.00                         | 0                     |                       |
| <b>Total ASN693 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For ASN693</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| ASN693: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.32992          |                   |            |                        | 0.00                         | 0                     |                       |
| <b>Total ASN694 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For ASN694</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| ASN694: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.36782          |                   |            |                        | 0.00                         | 0                     |                       |
| <b>Total ASN695 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For ASN695</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| ASN695: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.73864           |                   |            |                        | 0.00                         | 0                     | 5,000,000.00          |
| <b>Total ASN700 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>5,000,000.00</b>   |
| <b>Total For ASN700</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>5,000,000.00</b>   |
| ASN700: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21550          |                   |            |                        | 0.00                         | 0                     |                       |
| <b>Total ASN702 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For ASN702</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| ASN702: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08939          |                   |            |                        | 0.00                         | 0                     |                       |
| <b>Total ASN703 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For ASN703</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              |                       |
| ASN703: On 05/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 100,000,000,000,000.00 | 51,000,000,000               | 51,000,000,000        |                       |
| <b>Total ASN708 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>10,000,000,000,000.00</b> | <b>51,000,000,000</b> | <b>51,000,000,000</b> |
| <b>Total For ASN708</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>10,000,000,000,000.00</b> | <b>51,000,000,000</b> | <b>51,000,000,000</b> |
| ASN708: On 10/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00 | 60,000,000,000               | 30,000,000,000        |                       |
| <b>Total ASN712 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>10,000,000,000,000.00</b> | <b>60,000,000,000</b> | <b>30,000,000,000</b> |
| <b>Total For ASN712</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>10,000,000,000,000.00</b> | <b>60,000,000,000</b> | <b>30,000,000,000</b> |
| ASN712: On 04/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                   | 0                            | 10,000,000,000        |                       |
| <b>Total ASN713 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>10,000,000,000</b> |
| <b>Total For ASN713</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>10,000,000,000</b> |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| ASN71 On 19/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 10,000,000,00        |
| <b>Total ASN714 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>10,000,000,00</b> |
| <b>Total For ASN714</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>10,000,000,00</b> |
| BAW21 On 24/03/2022 Spot Bond |        |            | 3.66400   | 102.83074 | 3.66400            | 102.82059          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total BAW21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For BAW21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| BAW21 On 24/03/2022 Spot Bond |        |            | 9.30000   | 100.15612 | 9.30000            | 100.13169          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total BAW21/R208 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For BAW21/R208</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| BAW22 On 07/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.48221          |                   |            |  | 0.00        | 0                  | 370,000,00           |
| <b>Total BAW22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>370,000,00</b>    |
| <b>Total For BAW22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>370,000,00</b>    |
| BAW28 On 06/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58545          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total BAW28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For BAW28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| BAW29 On 22/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55186          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total BAW29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For BAW29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| BAW30 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37502          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total BAW30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For BAW30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| BAW31 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97454           |                   |            |  | 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 |        |            | 6.49500   | 102.18743 | 6.49500            | 102.16958          |                   |            |  | 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            | 102.37584          |                   |            |  | 0.00        | 200,000,000        | 100,000,00           |
| <b>Total BAW34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b>    |
| <b>Total For BAW34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b>    |
| BAW35 On 18/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64047          |                   |            |  | 0.00        | 0                  | 595,000,00           |
| <b>Total BAW35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>595,000,00</b>    |
| <b>Total For BAW35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>595,000,00</b>    |
| BAW36 On 18/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25842          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total BAW36 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 BAW36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93325          |                   |            |  | 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            | 99.95727           |                   |            |  | 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 |        |            | 8.54000   | 8.54000   | 8.54000            | 103.61862          |                   |            |  | 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 |        |            | 10.95500  | 10.95500  | 10.95500           | 104.20169          |                   |            |  | 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            | 99.96454           |                   |            |  | 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            | 97.88418           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96797           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA76 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96819           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96970           |                   |            |  | 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            | 100.16530          |                   |            |  | 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            | 99.95599           |                   |            |  | 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            | 99.97015           |                   |            |  | 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 BAYA80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95471           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA81 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95541           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95404           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA83 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95650           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA84 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95387           |                   |            |  | 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>         |            |
| BAYA85 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95733           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA86 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95415           |                   |            |  | 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>         |            |
| BAYA87 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95552           |                   |            |  | 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>         |            |
| BAYA88 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16495          |                   |            |  | 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>         |            |
| BAYA89 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95558           |                   |            |  | 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>         |            |
| BAYA90 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95872           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.94716           |                   |            |  | 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            | 99.94716           |                   |            |  | 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            | 99.94611           |                   |            |  | 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            | 99.94789           |                   |            |  | 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            | 100.18436          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB20 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.94538           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BD0302 On 18/04/2028 Spot Bond |        |            | 7.90000   | 7.90000   | 7.90000            | 104.71754          |                   |            |  | 0.00        | 0                |            |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX211 On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 100.97181          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX31 On 05/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.96160          |                   |            |  | 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>         |            |
| BDX33 On 08/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.32671          |                   |            |  | 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>         |            |
| BDX34 On 14/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.75853          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX34 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 BDX34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BDX35 On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22785          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BDX35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BDX35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BDX36 On 01/02/2030 Spot Bond |        |            |           |           | 0.00000            | 96.86539           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BDX36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BDX36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BDX37 On 16/09/2033 Spot Bond |        |            |           |           | 0.00000            | 77.18574           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BDX37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BDX37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL07 On 03/09/2022 Spot Bond |        |            | 7.33000   | 104.78561 | 7.33000            | 104.76477          |                   |            |  | 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            | 100.50343          |                   |            |  | 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>           |                   |
| BGL14 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48556          |                   |            |  | 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            | 101.26012          |                   |            |  | 0.00        | 0                  | 705,000,00        |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>705,000,00</b> |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>705,000,00</b> |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71028          |                   |            |  | 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            | 105.70898          |                   |            |  | 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            | 101.47056          |                   |            |  | 0.00        | 200,000,000        | 100,000,00        |
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.45571          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.38005          |                   |            |  | 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 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            | 100.44226          |                   |            |  | 0.00        | 0                    | 280,000,00          |
| <b>Total BID08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>280,000,00</b>   |
| <b>Total For BID08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>280,000,00</b>   |
| BID09 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66581          |                   |            |  | 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            | 101.13061          |                   |            |  | 0.00        | 0                    | 1,190,000,00        |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,190,000,00</b> |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,190,000,00</b> |
| BID11 On 15/11/2023 Spot Bond |        |            | 6.08000   | 110.48743 | 6.08000            | 110.46945          |                   |            |  | 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            | 100.29535          |                   |            |  | 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            | 100.42113          |                   |            |  | 0.00        | 1,000,000,000        | 700,000,00          |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>700,000,00</b>   |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>700,000,00</b>   |
| BID14 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79984          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91875          |                   |            |  | 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            | 101.06930          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.37403          |                   |            |  | 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            | 99.49300           |                   |            |  | 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>             |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| BNPP0 On 05/01/2025 Spot Bond |        |            |           |           | 0.00000            | 96.66700           |                   |            |  | 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            | 66.82500           |                   |            |  | 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 06/07/2026 Spot Bond |        |            |           |           | 0.00000            | 55.46900           |                   |            |  | 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            | 100.35363          |                   |            |  | 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>             |                      |
| BNPP1 On 18/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49955          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BNPP11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BNPP11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BNPP1 On 27/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 30,000,000.00        |
| <b>Total BNPP12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>30,000,000.00</b> |
| <b>Total For BNPP12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>30,000,000.00</b> |
| BPPF1 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95948          |                   |            |  | 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            | 100.55913          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BPPF19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BPPF19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BPPF2 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28522          |                   |            |  | 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            | 100.72466          |                   |            |  | 0.00        | 1,820,000,000        | 910,000.00           |
| <b>Total BPPF21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,820,000,000</b> | <b>910,000.00</b>    |
| <b>Total For BPPF21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,820,000,000</b> | <b>910,000.00</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            | 101.14456          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BPPF23 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 BPPF23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2: On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85489          |                   |            |  | 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            | 101.05445          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2: On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.22441          |                   |            |  | 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            | 100.75870          |                   |            |  | 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            | 100.79380          |                   |            |  | 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            | 100.82432          |                   |            |  | 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>         |            |
| BPPF3: On 24/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46435          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF3: On 24/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48394          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.81474          |                   |            |  | 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            | 99.98542           |                   |            |  | 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            | 99.44935           |                   |            |  | 0.00        | 0                | 100,000,00 |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total CBL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For CBL29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| CCT01 On 23/06/2023 Spot Bond  |        |            | 7.39500   | 111.60881 | 7.39500            | 111.58667          |                   |            |  | 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  |        |            | 7.62500   | 113.01297 | 7.62500            | 112.98987          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CCT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CCT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CCT03 On 15/03/2025 Spot Bond  |        |            | 8.33000   | 108.78417 | 8.33000            | 108.75965          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CCT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CCT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CCT04 On 17/07/2027 Spot Bond  |        |            | 9.66500   | 104.21868 | 9.66500            | 103.19955          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CCT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CCT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.26639          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CGR43 On 08/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.03470          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CGR43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CGR43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.61217          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CGR46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CGR46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CGR47 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.65512          |                   |            |  | 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            | 101.46618          |                   |            |  | 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            | 101.55724          |                   |            |  | 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>         |                   |
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 107.70434 | 4.77000            | 110.49400          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 103.57000          |                   |            |  | 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            | 99.74585           |                   |            |  | 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 |        |            | 7.11000   | 107.94114 | 7.11000            | 107.92030          |                   |            |  | 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   | 109.64969 | 8.70700            | 120.50700          |                   |            |  | 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            | 101.12718          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08721          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 104.95391          |                   |            |  | 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>         |            |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 99.34530  | 10.98000           | 99.31597           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN380 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.89700          |                   |            |  | 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>         |            |
| CLN384 On 20/09/2024 Spot Bond |        |            | 6.50000   | 115.05146 | 6.50000            | 118.23100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN385 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 106.39100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere    |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN385</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| CLN39 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12608          |                   |            |  | 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            | 100.70476          |                   |            |  | 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            | 100.69891          |                   |            |  | 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 |        |            | 1.50200   | 173.46398 | 1.50200            | 173.44248          |                   |            |  | 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 |        |            | 5.29500   | 140.24726 | 5.29500            | 140.21570          |                   |            |  | 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>         |               |
| CLN45 On 31/01/2025 Spot Bond |        |            | 5.73500   | 138.32263 | 5.73500            | 138.28991          |                   |            |  | 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>         |               |
| CLN45 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.62900          |                   |            |  | 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>         |               |
| CLN45 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69396          |                   |            |  | 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>         |               |
| CLN45 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54539          |                   |            |  | 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>         |               |
| CLN46 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57124          |                   |            |  | 0.00        | 0                |               |
| <b>Total CLN460 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For CLN460</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| CLN46 On 13/03/2022 Spot Bond |        |            | 6.54000   | 102.00722 | 6.54000            | 101.98947          |                   |            |  | 0.00        | 0                |               |
| <b>Total CLN464 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For CLN464</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| CLN46 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42721          |                   |            |  | 0.00        | 2,000,000,000    | 1,000,000,000 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| CLN465 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05828          |                   |            |  | 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>             |                      |
| CLN468 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21872          |                   |            |  | 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>             |                      |
| CLN469 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75104          |                   |            |  | 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>             |                      |
| CLN472 On 29/11/2021 Spot Bond |        |            | 100.00000 | 89.69918  | 100.00000          | 89.48911           |                   |            |  | 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>             |                      |
| CLN477 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| CLN480 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54903          |                   |            |  | 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 |        |            | 6.03500   | 103.73231 | 6.03500            | 103.71535          |                   |            |  | 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 |        |            | 6.34000   | 103.78489 | 6.34000            | 103.76729          |                   |            |  | 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            | 100.21876          |                   |            |  | 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            | 100.14756          |                   |            |  | 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            | 100.49441          |                   |            |  | 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>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN496 On 04/09/2024 Spot Bond |        |            | 6.74000   | 109.40979 | 6.74000            | 109.38975          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.28346          |                   |            |  | 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>         |            |
| CLN501 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.29915          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.37368          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN504 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80891          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN505 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.55989          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN507 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32486          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN510 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.72078          |                   |            |  | 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            | 96.03580           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN516 On 15/09/2022 Spot Bond |        |            | 9.96000   | 100.37662 | 9.96000            | 100.34967          |                   |            |  | 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  | 104.13987 | 10.01000           | 104.11208          |                   |            |  | 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            | 100.59031          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN518 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 CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN518 On 30/06/2022 Spot Bond |        |            | 9.60000   | 102.35875 | 9.60000            | 99.89813           |                   |            |  | 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            | 100.23779          |                   |            |  | 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            | 100.49387          |                   |            |  | 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   | 100.49818 | 9.20000            | 100.47321          |                   |            |  | 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            | 101.75201          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.39934          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.83044          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81223          |                   |            |  | 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            | 100.59595          |                   |            |  | 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            | 100.23779          |                   |            |  | 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            | 100.13696          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN534 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17614          |                   |            |  | 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 CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN534 On 18/07/2025 Spot Bond |        |            | 9.12500   | 105.88745 | 9.12500            | 105.86177          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN535 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10152          |                   |            |  | 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>         |            |
| CLN536 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99965          |                   |            |  | 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>         |            |
| CLN537 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34096          |                   |            |  | 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>         |            |
| CLN540 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 143.45600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN541 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46644          |                   |            |  | 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            | 102.36807          |                   |            |  | 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 |        |            | 8.59500   | 106.64122 | 8.59500            | 106.61684          |                   |            |  | 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 |        |            | 8.64500   | 104.22596 | 8.64500            | 104.20199          |                   |            |  | 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 |        |            | 8.73500   | 108.68837 | 8.73500            | 108.66311          |                   |            |  | 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            | 312.76073          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN55: On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN553 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN553</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN55: On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN554 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN55: On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72337          |                   |            |  | 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>           |                    |
| CLN55: On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73709          |                   |            |  | 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>           |                    |
| CLN55: On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56941          |                   |            |  | 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>           |                    |
| CLN55: On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48628          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN559 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN559</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN56: On 20/12/2023 Spot Bond |        |            | 100.00000 |           | 0.00000            | 119.96200          |                   |            |  | 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>           |                    |
| CLN56: On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.78512          |                   |            |  | 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>           |                    |
| CLN56: On 12/11/2025 Spot Bond |        |            | 10.19000  | 103.72281 | 10.19000           | 103.71522          |                   |            |  | 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>           |                    |
| CLN56: On 12/11/2025 Spot Bond |        |            | 8.59500   | 109.18015 | 8.59500            | 109.15518          |                   |            |  | 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>           |                    |
| CLN56: On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78822          |                   |            |  | 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>           |                    |
| CLN56: On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52746          |                   |            |  | 0.00        | 720,000,000        | 360,000,000        |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>720,000,000</b> | <b>360,000,000</b> |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere  |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-------------|
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 720,000,000      | 360,000,000 |
| CLN565 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 103.94923          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN566 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35614          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73943          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN568 On 12/11/2025 Spot Bond |        |            | 8.82500   | 107.69502 | 8.82500            | 107.66974          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN571 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77543          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN572 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74334          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN574 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20735          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN575 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14981          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN577 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.12749          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN578 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.90644           |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN579 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77477          |                   |            |  | 0.00  | 0                |             |
| <b>Total CLN581 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| CLN581 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43889          |                   |            |  | 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 CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN582 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.22529          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN583 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.02105          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN584</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN584 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41273          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN585 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.43924          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN586 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.28962          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN587 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN587</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN587 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20270          |                   |            |  | 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            | 100.12511          |                   |            |  | 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            | 101.06819          |                   |            |  | 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            | 101.88470          |                   |            |  | 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 |        |            | 3.71500   | 144.01921 | 3.71500            | 116.11421          |                   |            |  | 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            | 100.55992          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN595 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01401          |                   |            |  | 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>         |            |
| CLN596 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55992          |                   |            |  | 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>         |            |
| CLN597 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 103.13921          |                   |            |  | 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>         |            |
| CLN598 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.91210           |                   |            |  | 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>         |            |
| CLN599 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26423          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12511          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN601 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12511          |                   |            |  | 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>         |            |
| CLN602 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62400          |                   |            |  | 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>         |            |
| CLN603 On 05/08/2024 Spot Bond |        |            | 8.74500   | 8.74500   | 8.74500            | 101.26389          |                   |            |  | 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>         |            |
| CLN604 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78083          |                   |            |  | 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>         |            |
| CLN605 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69886          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN606 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.99090          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN606 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 CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN606 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16649          |                   |            |  | 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            | 100.56656          |                   |            |  | 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   | 103.85560 | 9.32000            | 103.82975          |                   |            |  | 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            | 100.99834          |                   |            |  | 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>          |                   |
| CLN610 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.79231          |                   |            |  | 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>          |                   |
| CLN611 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33175          |                   |            |  | 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>          |                   |
| CLN612 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54706          |                   |            |  | 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>          |                   |
| CLN613 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42411          |                   |            |  | 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>          |                   |
| CLN614 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03296          |                   |            |  | 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>          |                   |
| CLN615 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 100.07100          |                   |            |  | 0.00        | 80,000,000        | 40,000,000        |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| CLN616 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57517          |                   |            |  | 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 CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN617 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61279          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN618 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN618</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN618 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41271          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN619 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91356          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN620 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91025          |                   |            |  | 0.00        | 300,000,000        | 150,000,000        |
| <b>Total CLN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| <b>Total For CLN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| CLN621 On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93985          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN622 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 97.35400           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN623 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01710          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN624 On 25/01/2023 Spot Bond |        |            | 6.35000   | 104.90491 | 6.35000            | 104.88709          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN625 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72739          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN626 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 90.48508           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN627 On 31/07/2034 Spot Bond |        |            | 11.88500  | 63.54445  | 11.88500           | 84.31818           |                   |            |  | 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>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN629 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63963          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN629 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN629</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN630 On 19/08/2025 Spot Bond |        |            | 9.29500   | 101.69624 | 9.29500            | 101.67114          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN631 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72413          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN632 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59856          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN633 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 101.63548          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN634 On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76161          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.61619          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN636 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54213          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN637 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72088          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN638 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78295          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN639 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67967          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN639 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN639</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.78596          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 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 CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02690          |                   |            |  | 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            | 100.54506          |                   |            |  | 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            | 100.12269          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN645 On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96232          |                   |            |  | 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            | 100.12291          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN647 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN647</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN647 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72088          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN648 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN648</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN648 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.45049          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN649 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72088          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN650 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57957          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN651 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN651</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN651 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72088          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN652 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN652</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN652 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN654 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN654</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN654 On 22/03/2030 Spot Bond |        |            |           |           | 0.00000            | 104.25100          |                   |            |  | 0.00        | 60,000,000       | 30,000,000 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total CLN655 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,000</b> |
| <b>Total For CLN655</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,000</b> |
| CLN655 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.15306          |                   |            |  | 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>          |                   |
| CLN656 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.67243          |                   |            |  | 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>          |                   |
| CLN657 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.78138          |                   |            |  | 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>          |                   |
| CLN658 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.18000           |                   |            |  | 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>          |                   |
| CLN661 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85600          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN662 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN662</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN662 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 115.90200          |                   |            |  | 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>          |                   |
| CLN663 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 138.17400          |                   |            |  | 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>          |                   |
| CLN664 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76870          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN665 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.89358           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN666 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.86398          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN667 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 105.94162          |                   |            |  | 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>          |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN666 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70284          |                   |            |  | 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>         |            |
| CLN670 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52945          |                   |            |  | 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>         |            |
| CLN671 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.79680          |                   |            |  | 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>         |            |
| CLN672 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29369          |                   |            |  | 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>         |            |
| CLN673 On 31/01/2025 Spot Bond |        |            | 4.25785   | 144.90996 | 4.25785            | 117.74120          |                   |            |  | 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>         |            |
| CLN674 On 31/01/2025 Spot Bond |        |            | 4.25785   | 144.90996 | 4.25785            | 117.74196          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN674 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN674</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN675 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.81306          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN675 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN675</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85640          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN676 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN676</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN677 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.10975          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN677 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN677</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN678 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85608          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN678 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN678</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN679 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82715          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN680 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30612          |                   |            |  | 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>         |            |

| Contract Details               | 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 CLN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN682 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10492          |                   |            |  | 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            | 100.10795          |                   |            |  | 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            | 101.02440          |                   |            |  | 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            | 100.12862          |                   |            |  | 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            | 100.12840          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN688 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN688</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN688 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.11258          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN690 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN690</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN690 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01349          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN691 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN691</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN691 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11269          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN692 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN692</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN692 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89308          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN693 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN693</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN693 On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 84.74980           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN697 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN697</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN697 On 31/08/2024 Spot Bond |        |            | 11.45500  | 11.45500  | 11.45500           | 83.19749           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN698 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN698</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN698 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.51256          |                   |            |  | 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 CLN699 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN699</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN700 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39528          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN701 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66772          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN701 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN701</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN702 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 83.83542           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN703 On 28/02/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 80.46500           |                   |            |  | 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>         |            |
| CLN704 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.21172          |                   |            |  | 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>         |            |
| CLN705 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 85.32764           |                   |            |  | 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>         |            |
| CLN706 On 28/02/2035 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 86.68815           |                   |            |  | 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>         |            |
| CLN707 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87806          |                   |            |  | 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>         |            |
| CLN708 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22962          |                   |            |  | 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>         |            |
| CLN709 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.10979          |                   |            |  | 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>         |            |
| CLN710 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 81.79187           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN711 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 82.03911           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN712 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20937          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 12/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64116          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.11054          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.11054          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN716 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.11054          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN716 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN717 On 31/01/2024 Spot Bond |        |            | 11.35500  | 11.35500  | 11.35500           | 80.81428           |                   |            |  | 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>         |            |
| CLN719 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20725          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN719 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN719</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN720 On 31/01/2037 Spot Bond |        |            | 11.52500  | 11.52500  | 11.52500           | 79.79511           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN720 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN720</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN721 On 31/01/2024 Spot Bond |        |            | 11.47000  | 11.47000  | 11.47000           | 80.12267           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN721 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN721</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN722 On 01/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.37080          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN722 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN722</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN723 On 31/01/2024 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 80.84455           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN723 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN723</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN723 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.10131          |                   |            |  | 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            | 100.10131          |                   |            |  | 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            | 100.10131          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN726 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN726</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.10320          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN727 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN727</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.10320          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN728 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN728</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.10320          |                   |            |  | 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>         |            |
| CLN729 On 31/01/2024 Spot Bond |        |            | 10.94000  | 10.94000  | 10.94000           | 83.38775           |                   |            |  | 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>         |            |
| CLN730 On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 84.44581           |                   |            |  | 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>         |            |
| CLN731 On 31/07/2024 Spot Bond |        |            | 10.67500  | 10.67500  | 10.67500           | 85.09701           |                   |            |  | 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>         |            |
| CLN732 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>         |            |
| CLN733 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21132          |                   |            |  | 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>         |            |
| CLN734 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83947          |                   |            |  | 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 CLN735 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN735</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN735 On 31/01/2022 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 94.10659           |                   |            |  | 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>         |            |
| CLN736 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14021          |                   |            |  | 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>         |            |
| CLN737 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14664          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN738 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN738</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN738 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 107.36000          |                   |            |  | 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>         |            |
| CLN739 On 31/01/2022 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 92.70075           |                   |            |  | 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>         |            |
| CLN740 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.71002          |                   |            |  | 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>         |            |
| CLN741 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.96205           |                   |            |  | 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>         |            |
| CLN742 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.86340          |                   |            |  | 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>         |            |
| CLN743 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.08225          |                   |            |  | 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>         |            |
| CLN744 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.03261          |                   |            |  | 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>         |            |
| CLN745 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54343          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN747 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.11265          |                   |            |  | 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            | 101.04812          |                   |            |  | 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            | 100.22759          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN750 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN750</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN751 On 01/10/2026 Spot Bond |        |            |           |           | 0.00000            | 99.95970           |                   |            |  | 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>         |            |
| CLN752 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>         |            |
| CLN753 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>         |            |
| CLN754 On 31/07/2022 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 101.17180          |                   |            |  | 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>         |            |
| CLN755 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.25649          |                   |            |  | 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>         |            |
| CLN756 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN756 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN756</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN757 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN757 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN757</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN758 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN758 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 CLN758</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN758 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21211          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN759 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN759</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN760 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20581          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN760 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN760</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN761 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.79941          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN761 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN761</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN762 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN762 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN762</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN763 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.86982          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN763 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN763</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN764 On 21/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.85315          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN764 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN764</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN765 On 31/07/2022 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 92.38023           |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN765 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN765</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN766 On 31/07/2022 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 101.17180          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN766 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN766</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN767 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN767 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN767</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN768 On 23/09/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 15,000,000.00        |
| <b>Total CLN768 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000.00</b> |
| <b>Total For CLN768</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000.00</b> |
| CLN769 On 23/09/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN769 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN769</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 7.90000   | 104.73971 | 7.90000            | 104.71754          |                   |            |  | 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 CLN81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COJ05 On 05/06/2023 Spot Bond |        |            | 7.64000   | 110.92537 | 7.64000            | 110.90265          |                   |            |  | 0.00        | 0                | 13,000,000.00        |
| <b>Total COJ05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,000,000.00</b> |
| <b>Total For COJ05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,000,000.00</b> |
| COJ08 On 22/06/2026 Spot Bond |        |            | 9.87500   | 108.92190 | 9.87500            | 108.89322          |                   |            |  | 0.00        | 0                |                      |
| <b>Total COJ08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COJ08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COJG0 On 09/06/2024 Spot Bond |        |            | 6.46000   | 112.16070 | 6.46000            | 112.14122          |                   |            |  | 0.00        | 0                | 50,200,000.00        |
| <b>Total COJG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,200,000.00</b> |
| <b>Total For COJG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,200,000.00</b> |
| COT01 On 03/04/2023 Spot Bond |        |            | 7.17500   | 102.62696 | 7.17500            | 102.60720          |                   |            |  | 0.00        | 0                |                      |
| <b>Total COT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COT02 On 03/04/2028 Spot Bond |        |            | 11.65500  | 93.37860  | 11.65500           | 93.34970           |                   |            |  | 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 |        |            | 10.24500  | 99.23830  | 10.24500           | 99.21122           |                   |            |  | 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 |        |            | 9.54000   | 9.54000   | 9.54000            | 107.71354          |                   |            |  | 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>         |                      |
| DENG8 On 28/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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            | 100.64943          |                   |            |  | 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 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11017          |                   |            |  | 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 23/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| DNG10 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total DNG102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For DNG102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| DNG10 On 10/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.29599          |                   |            |  | 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            | 100.29775          |                   |            |  | 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            | 100.53338          |                   |            |  | 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            | 101.38457          |                   |            |  | 0.00        | 100,000,000        | 50,000,00         |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>  |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>  |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 8.99500   | 8.99500   | 8.99500            | 107.61009          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total DSY03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For DSY03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| DSY04 On 21/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.98318          |                   |            |  | 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            | 100.57650          |                   |            |  | 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   |        |            | 6.61000   | 105.37926 | 6.61000            | 105.36064          |                   |            |  | 0.00        | 0                  | 250,000,00        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>250,000,00</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>250,000,00</b> |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 39.43238  | 100.00000          | 39.34558           |                   |            |  | 0.00        | 0                  |                   |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 39.43238  | 100.00000          | 39.34558           |                   |            |  | 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   |        |            | 7.12000   | 106.64010 | 7.12000            | 106.61984          |                   |            |  | 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   | 101.08582 | 9.69000            | 101.05984          |                   |            |  | 0.00        | 0                  |                   |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 101.08582 | 9.69000            | 101.05984          |                   |            |  | 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 DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.61000  | 93.77298  | 11.61000           | 93.74423           |                   |            |  | 0.00        | 0                | 60,000,00           |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,00</b>    |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,00</b>    |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 101.13090 | 10.10000           | 101.10383          |                   |            |  | 0.00        | 0                |                     |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 101.13090 | 10.10000           | 101.10383          |                   |            |  | 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            | 100.44085          |                   |            |  | 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            | 99.86408           |                   |            |  | 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>         |                     |
| DVF22i On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.07248          |                   |            |  | 0.00        | 0                | 1,210,000,00        |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,210,000,00</b> |
| <b>Total For DVF22B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,210,000,00</b> |
| DVF22c On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06435          |                   |            |  | 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            | 98.71047           |                   |            |  | 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            | 97.70352           |                   |            |  | 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            | 95.55814           |                   |            |  | 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            | 98.40296           |                   |            |  | 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            | 98.34146           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB25 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 DVFB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB21 On 31/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.81369          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2 On 31/01/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.78424          |                   |            |  | 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>         |            |
| DVFB21 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 96.42178           |                   |            |  | 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>         |            |
| DVFB21 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.82919          |                   |            |  | 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>         |            |
| DVFB31 On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.79244          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB3 On 21/08/2025 Spot Bond   |        |            |           |           | 0.00000            | 100.64485          |                   |            |  | 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>         |            |
| ECN22 On 14/03/2022 Spot Bond   |        |            | 5.74500   | 102.20460 | 5.74500            | 102.18893          |                   |            |  | 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   |        |            | 6.65000   | 107.77866 | 6.65000            | 107.75919          |                   |            |  | 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   |        |            | 5.02000   | 109.36815 | 5.02000            | 109.34410          |                   |            |  | 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   | 96.07063  | 5.02000            | 96.04973           |                   |            |  | 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   | 135.84470 | 2.25000            | 135.82519          |                   |            |  | 0.00        | 0                |            |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL28 On 02/05/2028 Spot Bond    |        |            | 3.72000   | 148.73894 | 3.72000            | 148.71168          |                   |            |  | 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 EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL29 On 19/11/2029 Spot Bond    |        |            | 3.73200   | 134.89122 | 3.73200            | 134.86646          |                   |            |  | 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    |        |            | 3.77500   | 130.56936 | 3.77500            | 130.54524          |                   |            |  | 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    |        |            | 4.66000   | 113.25931 | 4.66000            | 113.23564          |                   |            |  | 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   | 98.18438  | 4.99000            | 98.16309           |                   |            |  | 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   | 135.84470 | 2.25000            | 135.82519          |                   |            |  | 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            | 161.22885          |                   |            |  | 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            | 158.64781          |                   |            |  | 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            | 122.67537          |                   |            |  | 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            | 121.68559          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere              |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------------|
| ELN009 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 119.85238          |                   |            |  | 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            | 111.35276          |                   |            |  | 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            | 112.56980          |                   |            |  | 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            | 98.92017           |                   |            |  | 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            | 107.79447          |                   |            |  | 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            | 109.60363          |                   |            |  | 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  |        |            | 9.33000   | 105.65145 | 9.33000            | 105.62527          |                   |            |  | 0.00        | 0                | 18,100,000.00           |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000.00</b>    |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000.00</b>    |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 11.02500  | 11.02500  | 11.02500           | 98.41366           |                   |            |  | 0.00        | 0                | 31,111,070.00           |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>31,111,070.00</b>    |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>31,111,070.00</b>    |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.37500  | 11.37500  | 11.37500           | 102.74485          |                   |            |  | 0.00        | 0                | 1,342,135,250.00        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,342,135,250.00</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,342,135,250.00</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 9.39500   | 105.35551 | 9.39500            | 104.16906          |                   |            |  | 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  |        |            | 9.39500   | 9.39500   | 9.39500            | 105.01043          |                   |            |  | 0.00        | 0                |                         |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                         |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                         |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.50000  | 11.50000  | 11.50000           | 77.82837           |                   |            |  | 0.00        | 0                |                         |
| <b>Total EMM07P 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 EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EMM08 On 18/06/2030 Spot Bond  |        |            | 10.57000  | 10.57000  | 10.57000           | 103.25654          |                   |            |  | 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  |        |            | 11.50000  | 11.50000  | 11.50000           | 97.39805           |                   |            |  | 0.00        | 0                |            |
| <b>Total EMM09P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EMM09P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF01 On 04/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.34779          |                   |            |  | 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>         |            |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30895          |                   |            |  | 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>         |            |
| EPF01 On 13/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.22936          |                   |            |  | 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>         |            |
| EPF01 On 12/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.22352          |                   |            |  | 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>         |            |
| EPF02 On 07/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.72163          |                   |            |  | 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            | 100.41820          |                   |            |  | 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>         |            |
| EPF02 On 28/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.46694          |                   |            |  | 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>         |            |
| EPF02 On 07/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.32880          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC4 On 10/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.73475          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC4 On 12/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.22146          |                   |            |  | 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 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            | 100.36497          |                   |            |  | 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            | 100.37509          |                   |            |  | 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            | 101.09401          |                   |            |  | 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            | 100.28613          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| EQT00: On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92287          |                   |            |  | 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            | 100.02691          |                   |            |  | 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            | 100.63696          |                   |            |  | 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            | 100.60836          |                   |            |  | 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            | 100.68265          |                   |            |  | 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            | 100.61407          |                   |            |  | 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            | 100.64263          |                   |            |  | 0.00        | 140,000,000        | 35,000,000         |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>35,000,000</b>  |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>35,000,000</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          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|---------------------|
| ERSA2 On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.59925          |                   |                             | 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            | 100.58551          |                   |                             | 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            | 100.67118          |                   |                             | 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   |        |            | 6.00000   | 106.78343 | 6.00000            | 106.76627          |                   |                             | 0.00        | 0                  | 50,000,00           |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>50,000,00</b>    |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>50,000,00</b>    |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 101.76549 | 10.00000           | 101.73850          |                   |                             | 0.00        | 0                  |                     |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| ES26 On 02/04/2026 Spot Bond   |        |            | 8.39500   | 97.92595  | 8.39500            | 97.90395           |                   | 906,900,097,000.00          |             | 108,028,600        | 2,525,888,20        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>906,900,097,000.00</b>   |             | <b>108,028,600</b> | <b>2,525,888,20</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>906,900,097,000.00</b>   |             | <b>108,028,600</b> | <b>2,525,888,20</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 99.93691  | 7.85000            | 99.91588           |                   |                             | 0.00        | 0                  |                     |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| ES33 On 15/09/2033 Spot Bond   |        |            | 11.19000  | 76.27266  | 11.19500           | 76.22284           |                   | 1,418,963,616,000.00        |             | 126,806,400        | 333,771,40          |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,418,963,616,000.00</b> |             | <b>126,806,400</b> | <b>333,771,40</b>   |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>1,418,963,616,000.00</b> |             | <b>126,806,400</b> | <b>333,771,40</b>   |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 100.28515 | 7.50000            | 100.26476          |                   |                             | 0.00        | 0                  |                     |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| ES42 On 25/04/2042 Spot Bond   |        |            | 11.68500  | 79.01000  | 11.69000           | 78.95482           |                   | 964,180,764,000.00          |             | 82,514,400         | 1,022,989,40        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>964,180,764,000.00</b>   |             | <b>82,514,400</b>  | <b>1,022,989,40</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>964,180,764,000.00</b>   |             | <b>82,514,400</b>  | <b>1,022,989,40</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 103.63534 | 8.50000            | 103.61178          |                   |                             | 0.00        | 0                  |                     |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| EXX04 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.29244          |                   |                             | 0.00        | 0                  |                     |
| <b>Total EXX04 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 EXX04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.15053          |                   |            | 0.00        | 200,000,000          | 100,000,000        |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b>   | <b>100,000,000</b> |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b>   | <b>100,000,000</b> |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12821          |                   |            | 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            | 100.62679          |                   |            | 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            | 100.58600          |                   |            | 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            | 100.64041          |                   |            | 0.00        | 1,780,000,000        | 890,000,000        |
| <b>Total FIFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,780,000,000</b> | <b>890,000,000</b> |
| <b>Total For FIFB16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,780,000,000</b> | <b>890,000,000</b> |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.66958          |                   |            | 0.00        | 0                    |                    |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93749          |                   |            | 0.00        | 0                    |                    |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| FIFB19 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44170          |                   |            | 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            | 100.52144          |                   |            | 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>             |                    |
| FIFG01 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85436          |                   |            | 0.00        | 0                    |                    |
| <b>Total FIFG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FIFG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| FIFG02 On 05/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.91317          |                   |            | 0.00        | 0                    |                    |
| <b>Total FIFG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FIFG02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             |                    |
| FRB17 On 08/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.40156          |                   |            | 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 FRB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB17 On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRB17/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRB17/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB21 On 24/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.16574          |                   |            |  | 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            | 103.35173          |                   |            |  | 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            | 101.71190          |                   |            |  | 0.00        | 50,000,000         | 835,000,00        |
| <b>Total FRB23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>50,000,000</b>  | <b>835,000,00</b> |
| <b>Total For FRB23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>50,000,000</b>  | <b>835,000,00</b> |
| FRB24 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 104.19091          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB25 On 19/09/2024 Spot Bond |        |            |           |           | 0.00000            | 103.49472          |                   |            |  | 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            | 100.50902          |                   |            |  | 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 |        |            | 9.09500   | 107.35690 | 9.09500            | 107.33082          |                   |            |  | 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            | 104.25197          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRB28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRB28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB29 On 19/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.66941          |                   |            |  | 0.00        | 300,000,000        | 150,000,00        |
| <b>Total FRB29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,00</b> |
| <b>Total For FRB29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,00</b> |
| FRB30 On 19/04/2026 Spot Bond |        |            | 7.89500   | 104.60287 | 7.89500            | 104.58075          |                   |            |  | 0.00        | 0                  | 230,000,00        |
| <b>Total FRB30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>230,000,00</b> |
| <b>Total For FRB30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>230,000,00</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|-------------------|
| FRBI22 On 31/01/2022 Spot Bond |        |            | 0.96200   | 173.78115 | 0.96200            | 173.76217          |                   |            |                             | 0.00        | 0                  | 60,000,00         |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>60,000,00</b>  |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>60,000,00</b>  |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 1.62800   | 321.89136 | 1.62800            | 321.85037          |                   |            | 651,200,000,000.00          |             | 400,000,000        | 400,000,00        |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>651,200,000,000.00</b>   |             | <b>400,000,000</b> | <b>400,000,00</b> |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            | <b>651,200,000,000.00</b>   |             | <b>400,000,000</b> | <b>400,000,00</b> |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.61000   | 2.61000   | 2.61000            | 152.67526          |                   |            |                             | 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 |        |            | 3.57000   | 201.29706 | 3.57000            | 201.26088          |                   |            | 1,099,408,632,000.00        |             | 307,957,600        | 153,978,80        |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,099,408,632,000.00</b> |             | <b>307,957,600</b> | <b>153,978,80</b> |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>1,099,408,632,000.00</b> |             | <b>307,957,600</b> | <b>153,978,80</b> |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.02500   | 4.02500   | 4.02500            | 106.96300          |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.86000   | 4.86000   | 4.86000            | 218.53575          |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 5.27000   | 90.87648  | 5.27000            | 90.85602           |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 5.27000   | 92.30545  | 5.27000            | 92.28475           |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 6.44000   | 6.44000   | 6.44000            | 82.40996           |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 6.51000   | 6.51000   | 6.51000            | 81.61520           |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRC16 On 31/01/2025 Spot Bond  |        |            | 3.89500   | 3.89500   | 3.89500            | 146.55659          |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |
| FRC17 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 0.00        | 0                  |                   |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                   |

| Contract Details              | 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 FRC178</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC18 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 96.34934           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC22 On 31/01/2022 Spot Bond |        |            | 1.61200   | 173.39950 | 1.61200            | 173.37751          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC221 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC221</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23 On 31/01/2022 Spot Bond |        |            | 2.47200   | 172.89712 | 2.47200            | 172.87116          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC233 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC233</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90250          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC251 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22172          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.79789          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC256 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC256</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.52542          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC267 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC267</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96321          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC271 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC271</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 101.53803          |                   |            |  | 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>         |            |
| FRC27 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54708          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC279 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC279</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14015          |                   |            |  | 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 FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC280 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 112.52214          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC282 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00026          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC284 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.15878          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC285 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 110.55624          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC286 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12220          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC289 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85279          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC290 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68141          |                   |            |  | 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>         |            |
| FRC296 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69311          |                   |            |  | 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>         |            |
| FRC297 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29241          |                   |            |  | 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>         |            |
| FRC299 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.80466          |                   |            |  | 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>         |            |
| FRC300 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 103.06512          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53409          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98417          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45670          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.02086          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11957          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13746          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15089          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41279          |                   |            |  | 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>         |            |
| FRC31: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.22054          |                   |            |  | 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>         |            |
| FRC31: On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.97617          |                   |            |  | 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>         |            |
| FRC31: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13574          |                   |            |  | 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>         |            |
| FRC31: On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15069          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC319 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 FRC319</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29516          |                   |            |  | 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>         |            |
| FRC32 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.13879          |                   |            |  | 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>         |            |
| FRC32 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91854           |                   |            |  | 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>         |            |
| FRC32 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97051          |                   |            |  | 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>         |            |
| FRC32 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97464           |                   |            |  | 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>         |            |
| FRC32 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47475          |                   |            |  | 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>         |            |
| FRC32 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77688          |                   |            |  | 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>         |            |
| FRC33 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09725          |                   |            |  | 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>         |            |
| FRC33 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97259          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC335 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC335</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 103.50317          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC337 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC337</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81523          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC339 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC339</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07711          |                   |            |  | 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 FRC340 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC340</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17836          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC341 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC341</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.10882          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC343 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC343</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17919          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC344 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC344</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.16171          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC346 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC346</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48765          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC347 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC347</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19629          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC348 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC348</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04496          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC349 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC349</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94704          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC350 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC350</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35 On 31/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48103          |                   |            |  | 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            | 101.50109          |                   |            |  | 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            | 101.14866          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC35 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97057           |                   |            |  | 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            | 101.15029          |                   |            |  | 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            | 101.03826          |                   |            |  | 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            | 101.15646          |                   |            |  | 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            | 100.77530          |                   |            |  | 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            | 101.06800          |                   |            |  | 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            | 101.10665          |                   |            |  | 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            | 100.99905          |                   |            |  | 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>         |            |
| FRC36 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97185           |                   |            |  | 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            | 100.79575          |                   |            |  | 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            | 100.68153          |                   |            |  | 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            | 100.82186          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC365 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 FRC365</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| FRC365 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20329          |                   |            | 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>         |               |
| FRC366 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51589          |                   |            | 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>         |               |
| FRC370 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34806          |                   |            | 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>         |               |
| FRC370 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34907          |                   |            | 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>         |               |
| FRC371 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14115          |                   |            | 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>         |               |
| FRC372 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13592          |                   |            | 0.00                   | 0                |               |
| <b>Total FRC373 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| <b>Total For FRC373</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| FRC373 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35843          |                   |            | 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>         |               |
| FRC374 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14271          |                   |            | 0.00                   | 0                |               |
| <b>Total FRC375 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| <b>Total For FRC375</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| FRC375 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18068          |                   |            | 0.00                   | 0                |               |
| <b>Total FRC376 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| <b>Total For FRC376</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| FRC376 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17967          |                   |            | 0.00                   | 0                |               |
| <b>Total FRC377 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| <b>Total For FRC377</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| FRC377 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.12421          |                   |            | 0.00                   | 0                |               |
| <b>Total FRC378 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| <b>Total For FRC378</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>            | <b>0</b>         |               |
| FRC378 On 23/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00 | 10,000,000,000   | 5,000,000,000 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded      | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|-----------------------|-----------------------|
| <b>Total FRC379 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 FRC379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>5,000,000,000</b>  |
| FRC38 On 16/12/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 000,000,000,000,000.00       | 10,000,000,000        | 10,000,000,000        |
| <b>Total FRC380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For FRC380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 2.25200   | 2.25200   | 2.25200            | 173.00041          |                   |            |  | 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  |        |            | 2.19200   | 2.19200   | 2.19200            | 173.03568          |                   |            |  | 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  |        |            | 2.20200   | 2.20200   | 2.20200            | 173.02980          |                   |            |  | 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  |        |            | 4.42500   | 102.51348 | 4.42500            | 102.49259          |                   |            |  | 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  |        |            | 4.87000   | 110.31318 | 4.87000            | 110.28962          |                   |            |  | 0.00                         | 0                     |                       |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| FRJ022 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98459          |                   |            |  | 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>              |                       |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.67127          |                   |            |  | 0.00                         | 2,400,000,000         | 1,200,000,000         |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>2,400,000,000</b>  | <b>1,200,000,000</b>  |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>2,400,000,000</b>  | <b>1,200,000,000</b>  |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.61666          |                   |            |  | 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            | 101.22575          |                   |            |  | 0.00                         | 0                     |                       |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.93010          |                   |            |  | 0.00                         | 0                     |                       |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.41514          |                   |            |  | 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            | 103.86659          |                   |            |  | 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            | 100.02376          |                   |            |  | 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            | 101.52942          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ31 On 22/06/2031 Spot Bond  |        |            |           |           | 0.00000            | 100.02521          |                   |            |  | 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>         |            |
| FRS100 On 15/01/2024 Spot Bond |        |            | 4.45800   | 4.45800   | 4.45800            | 97.46530           |                   |            |  | 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>         |            |
| FRS101 On 31/01/2038 Spot Bond |        |            | 4.84000   | 4.84000   | 4.84000            | 110.71309          |                   |            |  | 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>         |            |
| FRS103 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46311          |                   |            |  | 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>         |            |
| FRS104 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.90876          |                   |            |  | 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>         |            |
| FRS108 On 31/01/2038 Spot Bond |        |            | 4.98000   | 108.77693 | 4.98000            | 108.75337          |                   |            |  | 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>         |            |
| FRS109 On 07/12/2033 Spot Bond |        |            | 4.71000   | 221.72991 | 4.71000            | 221.68329          |                   |            |  | 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>         |            |
| FRS110 On 31/01/2038 Spot Bond |        |            | 5.12000   | 106.85855 | 5.12000            | 106.83502          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS110 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 FRS110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS110 On 07/12/2033 Spot Bond |        |            | 4.74000   | 4.74000   | 4.74000            | 221.04944          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS112 On 31/01/2025 Spot Bond |        |            | 3.44500   | 148.69209 | 3.44500            | 148.66593          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS114 On 31/01/2038 Spot Bond |        |            | 3.70500   | 128.27618 | 3.70500            | 128.25275          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS115 On 31/01/2038 Spot Bond |        |            | 4.92000   | 109.61169 | 4.92000            | 109.58813          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS119 On 07/12/2033 Spot Bond |        |            | 4.86000   | 218.58259 | 4.86000            | 218.53575          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS120 On 07/12/2033 Spot Bond |        |            | 4.91000   | 217.54547 | 4.91000            | 217.49858          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS121 On 31/01/2025 Spot Bond |        |            | 2.97500   | 121.03599 | 2.97500            | 150.90724          |                   |            |  | 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>         |            |
| FRS122 On 07/12/2033 Spot Bond |        |            | 4.94000   | 216.92607 | 4.94000            | 216.87915          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS123 On 31/01/2038 Spot Bond |        |            | 5.12000   | 106.85855 | 5.12000            | 106.83502          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS124 On 31/03/2028 Spot Bond |        |            | 4.26000   | 193.28535 | 4.26000            | 193.24703          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS126 On 31/01/2038 Spot Bond |        |            | 5.87000   | 97.24813  | 5.87000            | 97.22478           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/03/2028 Spot Bond |        |            | 4.15000   | 194.53796 | 4.15000            | 194.49998          |                   |            |  | 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 FRS129 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS129</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/03/2028 Spot Bond |        |            | 4.21000   | 193.85359 | 4.21000            | 193.81541          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 07/12/2033 Spot Bond |        |            | 5.45000   | 206.71590 | 5.45000            | 206.66839          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 5.82000   | 97.85543  | 5.82000            | 97.83207           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS134 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 5.12000   | 5.12000   | 5.12000            | 106.83502          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS135 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS135</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 5.10000   | 107.13011 | 5.10000            | 107.10656          |                   |            |  | 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>         |            |
| FRS13 On 31/03/2028 Spot Bond |        |            | 4.02000   | 196.03024 | 4.02000            | 195.99263          |                   |            |  | 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>         |            |
| FRS13 On 07/12/2033 Spot Bond |        |            | 5.22000   | 211.24666 | 5.22000            | 211.19940          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS138 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS138</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 4.15000   | 194.53796 | 4.15000            | 194.49998          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS142 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 4.15000   | 194.53796 | 4.15000            | 194.49998          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS143 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS143</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS14 On 31/03/2028 Spot Bond |        |            | 3.55100   | 201.52294 | 3.55100            | 201.48684          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS14 On 31/01/2025 Spot Bond |        |            | 3.74500   | 147.28284 | 3.74500            | 147.25578          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| FRS147 On 31/01/2022 Spot Bond |        |            | 1.31200   | 173.57544 | 1.31200            | 173.55483          |                   |            |  | 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>             |                      |
| FRS149 On 31/03/2028 Spot Bond |        |            | 4.50000   | 190.58407 | 4.50000            | 190.54505          |                   |            |  | 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>             |                      |
| FRS150 On 31/03/2028 Spot Bond |        |            | 4.54000   | 190.13803 | 4.54000            | 190.09893          |                   |            |  | 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>             |                      |
| FRS151 On 31/01/2025 Spot Bond |        |            | 3.71500   | 147.42306 | 3.71500            | 147.39608          |                   |            |  | 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>             |                      |
| FRS152 On 31/03/2028 Spot Bond |        |            | 4.01500   | 196.08790 | 4.01500            | 196.05030          |                   |            |  | 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>             |                      |
| FRS153 On 31/03/2028 Spot Bond |        |            | 4.55000   | 4.55000   | 4.55000            | 189.98757          |                   |            |  | 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>             |                      |
| FRS161 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 16.11285           |                   |            |  | 0.00        | 1,306,792,700        | 1,306,792,700        |
| <b>Total FRS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,306,792,700</b> | <b>1,306,792,700</b> |
| <b>Total For FRS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,306,792,700</b> | <b>1,306,792,700</b> |
| FRS170 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 5.97344            |                   |            |  | 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>             |                      |
| FRS171 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08992          |                   |            |  | 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>             |                      |
| FRS172 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20111          |                   |            |  | 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>             |                      |
| FRS176 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRS180 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12405          |                   |            |  | 0.00        | 248,000,000          | 62,000,000           |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>248,000,000</b>   | <b>62,000,000</b>    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>248,000,000</b> | <b>62,000,000</b>  |
| FRS180 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01537          |                   |            |  | 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>           |                    |
| FRS182 On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 172.62747          |                   |            |  | 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>           |                    |
| FRS183 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 197.69590          |                   |            |  | 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>           |                    |
| FRS184 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 147.62986          |                   |            |  | 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>           |                    |
| FRS186 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 178.75149          |                   |            |  | 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>           |                    |
| FRS187 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 33.51328           |                   |            |  | 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>           |                    |
| FRS194 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74405          |                   |            |  | 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>           |                    |
| FRS197 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85437          |                   |            |  | 0.00        | 244,000,000        | 61,000,000         |
| <b>Total FRS199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>244,000,000</b> | <b>61,000,000</b>  |
| <b>Total For FRS199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>244,000,000</b> | <b>61,000,000</b>  |
| FRS199 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.74355          |                   |            |  | 0.00        | 260,000,000        | 65,000,000         |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>260,000,000</b> | <b>65,000,000</b>  |
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>260,000,000</b> | <b>65,000,000</b>  |
| FRS200 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.51659          |                   |            |  | 0.00        | 520,000,000        | 155,000,000        |
| <b>Total FRS201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>155,000,000</b> |
| <b>Total For FRS201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>155,000,000</b> |
| FRS201 On 23/08/2025 Spot Bond |        |            |           |           | 0.00000            | 91.57633           |                   |            |  | 0.00        | 648,683,500        | 648,683,500        |
| <b>Total FRS202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>648,683,500</b> | <b>648,683,500</b> |
| <b>Total For FRS202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>648,683,500</b> | <b>648,683,500</b> |
| FRS202 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17995          |                   |            |  | 0.00        | 160,000,000        | 40,000,000         |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total FRS206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>40,000,000</b> |
| <b>Total For FRS206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>40,000,000</b> |
| FRS206 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61177          |                   |            |  | 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 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            | 100.10764          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRS220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRS220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRS220 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.47353          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRS221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRS221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRS221 On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.39540          |                   |            |  | 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            | 100.10882          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRS225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRS225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRS225 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.35167          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRS226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRS226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS227 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.60042          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS228 On 07/08/2025 Spot Bond |        |            | 100.00000 |           | 0.00000            | 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>         |            |
| FRS230 On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.71156          |                   |            |  | 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>         |            |
| FRS231 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>         |            |
| FRS232 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>         |            |
| FRS233 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>         |            |
| FRS234 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>         |            |
| FRS235 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 103.07589          |                   |            |  | 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>         |            |
| FRS237 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>         |            |
| FRS238 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 98.23513           |                   |            |  | 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>         |            |
| FRS239 On 23/10/2025 Spot Bond |        |            |           |           | 0.00000            | 77.60860           |                   |            |  | 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>         |            |
| FRS240 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 112.24096          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 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 FRS240</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 04/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84729          |                   |            |  | 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            | 108.66038          |                   |            |  | 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            | 100.47991          |                   |            |  | 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            | 100.57384          |                   |            |  | 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            | 100.08163          |                   |            |  | 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            | 101.78799          |                   |            |  | 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>         |            |
| <b>Total For FRS250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75872          |                   |            |  | 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            | 100.76036          |                   |            |  | 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            | 106.25639          |                   |            |  | 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 FRS253 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS253</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS253 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75545          |                   |            |  | 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>         |            |
| FRS254 On 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36610          |                   |            |  | 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>         |            |
| FRS255 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>         |            |
| FRS256 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>         |            |
| FRS257 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 108.46264          |                   |            |  | 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>         |            |
| FRS258 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03156          |                   |            |  | 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>         |            |
| FRS259 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02301          |                   |            |  | 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>         |            |
| FRS260 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.55114          |                   |            |  | 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>         |            |
| FRS261 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRS266 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.96589           |                   |            |  | 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>         |                     |
| FRS267 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.50603          |                   |            |  | 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>         |                     |
| FRS268 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 99.96568           |                   |            |  | 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>         |                     |
| FRS269 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            | 105.82463          |                   |            |  | 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>         |                     |
| FRS271 On 14/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.61848          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRS271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRS271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRS272 On 21/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09067          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRS272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRS272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRS273 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 99.96583           |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRS273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRS273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRS274 On 18/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56716          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRS274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRS274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRS275 On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32105          |                   |            |  | 0.00        | 0                | 2,000,000.00        |
| <b>Total FRS275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b> |
| <b>Total For FRS275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b> |
| FRS276 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRS276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRS276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRS277 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.16027          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRS277 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 FRS277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS277 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95638           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS278 On 21/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15140          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 1.73000   | 1.73000   | 1.73000            | 321.17798          |                   |            |  | 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  |        |            | 1.47000   | 322.93524 | 1.47000            | 322.89550          |                   |            |  | 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  |        |            | 1.47000   | 1.47000   | 1.47000            | 322.89550          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS46 On 31/01/2022 Spot Bond  |        |            | 0.55200   | 174.02276 | 0.55200            | 174.00570          |                   |            |  | 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  |        |            | 0.55200   | 174.02276 | 0.55200            | 174.00570          |                   |            |  | 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            | 100.83985          |                   |            |  | 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   | 102.23941 | 4.82000            | 102.21770          |                   |            |  | 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  |        |            | 4.23000   | 73.48956  | 4.23000            | 112.90602          |                   |            |  | 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  |        |            | 2.86500   | 2.86500   | 2.86500            | 151.43752          |                   |            |  | 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  |        |            | 3.14500   | 3.14500   | 3.14500            | 150.09201          |                   |            |  | 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 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 |        |            | 2.53000   | 2.53000   | 2.53000            | 315.96621          |                   |                              |  | 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 |        |            | 5.39000   | 5.39000   | 5.39000            | 103.78351          |                   | 2,075,150,000,000.00         |  | 385,000,000           | 192,500,000          |            |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,075,150,000,000.00</b>  |  | <b>385,000,000</b>    | <b>192,500,000</b>   |            |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   | <b>2,075,150,000,000.00</b>  |  | <b>385,000,000</b>    | <b>192,500,000</b>   |            |
| FRX24 On 10/12/2024 Spot Bond |        |            | 6.36500   | 115.74516 | 6.36500            | 115.72535          |                   | 81,255,574,724,000.00        |  | 12,765,997,600        | 3,191,499,400        |            |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>81,255,574,724,000.00</b> |  | <b>12,765,997,600</b> | <b>3,191,499,400</b> |            |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   | <b>81,255,574,724,000.00</b> |  | <b>12,765,997,600</b> | <b>3,191,499,400</b> |            |
| FRX25 On 26/07/2025 Spot Bond |        |            | 6.68500   | 111.89605 | 6.68500            | 111.87606          |                   | 0.00                         |  | 0                     | 0                    |            |
| <b>Total FRX25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For FRX25</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| FRX26 On 01/10/2026 Spot Bond |        |            | 7.25500   | 109.23314 | 7.25500            | 109.21187          |                   | 114,761,041,000.00           |  | 15,818,200            | 1,000,014,800        |            |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>114,761,041,000.00</b>    |  | <b>15,818,200</b>     | <b>1,000,014,800</b> |            |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   | <b>114,761,041,000.00</b>    |  | <b>15,818,200</b>     | <b>1,000,014,800</b> |            |
| FRX27 On 07/03/2027 Spot Bond |        |            | 7.35500   | 113.13232 | 7.35500            | 113.10975          |                   | 0.00                         |  | 0                     | 0                    |            |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| FRX28 On 26/07/2028 Spot Bond |        |            | 7.90500   | 113.27603 | 7.90500            | 113.25217          |                   | 0.00                         |  | 0                     | 0                    |            |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| FRX30 On 31/01/2030 Spot Bond |        |            | 8.66000   | 107.94558 | 8.66000            | 107.92072          |                   | 0.00                         |  | 0                     | 1,000,000,000        |            |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>1,000,000,000</b> |            |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>1,000,000,000</b> |            |
| FRX31 On 21/02/2031 Spot Bond |        |            | 8.96500   | 104.33887 | 8.96500            | 104.31400          |                   | 0.00                         |  | 0                     | 1,000,000,000        |            |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>1,000,000,000</b> |            |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>1,000,000,000</b> |            |
| FRX32 On 31/03/2032 Spot Bond |        |            | 9.18000   | 108.88213 | 9.18000            | 108.85543          |                   | 0.00                         |  | 0                     | 0                    |            |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.48500  | 82.10160  | 10.48500           | 82.07868           |                   | 0.00                         |  | 0                     | 0                    |            |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |  | <b>0</b>              | <b>0</b>             |            |
| <b>Total For FRX45</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           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FS6A2 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44548          |                   |            |  | 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            | 100.80599          |                   |            |  | 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            | 100.55213          |                   |            |  | 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            | 100.52559          |                   |            |  | 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            | 100.54361          |                   |            |  | 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            | 100.54891          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FS7B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FS7B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GBL05 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52139          |                   |            |  | 0.00        | 0                | 100,000,00           |
| <b>Total GBL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b>    |
| <b>Total For GBL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b>    |
| GBL06 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41431          |                   |            |  | 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            | 100.51414          |                   |            |  | 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            | 100.54303          |                   |            |  | 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            | 100.49153          |                   |            |  | 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            | 100.50560          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5B1 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 GH5B1</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>       | <b>0</b>         |            |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.70632          |                   |                          | 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 |        |            | 3.62500   | 114.26369 | 3.62500            | 114.24299          |                   | 72,500,000,000.00        | 20,000,000        | 10,000,00        |            |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>72,500,000,000.00</b> | <b>20,000,000</b> | <b>10,000,00</b> |            |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   | <b>72,500,000,000.00</b> | <b>20,000,000</b> | <b>10,000,00</b> |            |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.38289          |                   |                          | 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>          |                  |            |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11356          |                   |                          | 0.00              | 0                |            |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>          |                  |            |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>          |                  |            |
| GRT17 On 17/10/2023 Spot Bond |        |            | 6.16000   | 112.14134 | 6.16000            | 112.12276          |                   |                          | 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            | 100.58870          |                   |                          | 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            | 100.60907          |                   |                          | 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 |        |            | 6.49500   | 107.39426 | 6.49500            | 107.37551          |                   |                          | 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            | 101.08710          |                   |                          | 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            | 102.01683          |                   |                          | 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            | 99.43126           |                   |                          | 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            | 100.71398          |                   |                          | 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 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            | 101.06028          |                   |            |  | 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            | 98.94493           |                   |            |  | 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            | 100.23939          |                   |            |  | 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            | 99.94120           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 98.78079           |                   |            |  | 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            | 100.41173          |                   |            |  | 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            | 100.71548          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 98.50498           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 98.70000           |                   |            |  | 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            | 97.60875           |                   |            |  | 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            | 99.97299           |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.83561          |                   |            |  | 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            | 99.68984           |                   |            |  | 0.00        | 0                  | 1,015,000,00        |
| <b>Total GRT40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,015,000,00</b> |
| <b>Total For GRT40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,015,000,00</b> |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09952          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total GRT41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For GRT41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| GRT42 On 20/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.57754          |                   |            |  | 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            | 101.00326          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total GRT45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For GRT45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| GRT47 On 22/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98631          |                   |            |  | 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            | 101.26144          |                   |            |  | 0.00        | 200,000,000        | 100,000,00          |
| <b>Total GRT48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b>   |
| <b>Total For GRT48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b>   |
| H10T1 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04752          |                   |            |  | 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            | 100.21585          |                   |            |  | 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            | 101.06906          |                   |            |  | 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            | 101.57601          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total H12T1 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 H12T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T2 On 12/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.73639          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T3 On 19/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.11643          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HC5T5 On 31/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.39947          |                   |            |  | 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>         |            |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 98.57218           |                   |            |  | 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            | 98.51107           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.99230           |                   |            |  | 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            | 100.42369          |                   |            |  | 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            | 100.30848          |                   |            |  | 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            | 100.23973          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.97104           |                   |            |  | 0.00        | 0                |            |
| <b>Total HPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HPF11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HPF12 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.97280           |                   |            |  | 0.00        | 0                |            |
| <b>Total HPF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HPF12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HPF13 On 30/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.97338           |                   |            |  | 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 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 |        |            | 2.07000   | 318.99405 | 2.07000            | 318.94961          |                   |                           |  | 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 |        |            | 2.42000   | 2.42000   | 2.42000            | 325.07296          |                   |                           |  | 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 |        |            | 10.05000  | 102.70956 | 10.05000           | 102.68221          |                   |                           |  | 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 |        |            | 4.75500   | 78.29975  | 4.75500            | 101.98184          |                   |                           |  | 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 |        |            | 11.12500  | 88.82551  | 11.12500           | 88.79939           |                   | 439,886,950,000.00        |  |             | 39,540,400        | 4,052,312,900         |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>439,886,950,000.00</b> |  |             | <b>39,540,400</b> | <b>4,052,312,900</b>  |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   | <b>439,886,950,000.00</b> |  |             | <b>39,540,400</b> | <b>4,052,312,900</b>  |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 10.56028  | 100.00000          | 10.53704           |                   |                           |  | 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 |        |            | 11.25500  | 87.58143  | 11.25500           | 87.55537           |                   |                           |  | 0.00        | 0                 | 5,020,000,000         |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b> | <b>0</b>          | <b>5,020,000,000</b>  |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b> | <b>0</b>          | <b>5,020,000,000</b>  |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 10.55876  | 100.00000          | 10.53552           |                   |                           |  | 0.00        | 0                 |                       |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b> | <b>0</b>          |                       |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b> | <b>0</b>          |                       |
| HWF11 On 15/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24108          |                   |                           |  | 0.00        | 0                 | 15,000,000,000        |
| <b>Total HWF11 SPOT</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b> | <b>0</b>          | <b>15,000,000,000</b> |
| <b>Total For HWF11</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b> | <b>0</b>          | <b>15,000,000,000</b> |
| HWF12 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.05276          |                   |                           |  | 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            | 100.41570          |                   |                           |  | 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>          |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                  | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|------------------------|-----------------------|------------|
| I2025 On 31/01/2025 Spot Bond  |        |            | 2.30500   | 154.19373 | 2.29500            | 154.22068          |                   | 159,996,562,777,500.00      | 69,412,825,500         | 369,482,933,80        |            |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>9,996,562,777,500.00</b> | <b>69,412,825,500</b>  | <b>369,482,933,80</b> |            |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   | <b>9,996,562,777,500.00</b> | <b>69,412,825,500</b>  | <b>369,482,933,80</b> |            |
| I2029 On 31/03/2029 Spot Bond  |        |            | 3.15000   | 113.61628 | 3.15500            | 113.55796          |                   | 37,743,399,540,000.00       | 11,982,031,600         | 230,739,771,70        |            |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>7,743,399,540,000.00</b> | <b>11,982,031,600</b>  | <b>230,739,771,70</b> |            |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   | <b>7,743,399,540,000.00</b> | <b>11,982,031,600</b>  | <b>230,739,771,70</b> |            |
| I2033 On 28/02/2033 Spot Bond  |        |            | 3.94500   | 107.52000 | 3.92500            | 107.71402          |                   | 691,824,072,666,000.00      | 175,367,318,800        | 217,887,825,20        |            |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,824,072,666,000.00</b> | <b>175,367,318,800</b> | <b>217,887,825,20</b> |            |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   | <b>1,824,072,666,000.00</b> | <b>175,367,318,800</b> | <b>217,887,825,20</b> |            |
| I2038 On 31/01/2038 Spot Bond  |        |            | 4.23000   | 119.78256 | 4.22000            | 119.91446          |                   | 685,680,944,220,000.00      | 162,099,514,000        | 352,274,363,40        |            |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>5,680,944,220,000.00</b> | <b>162,099,514,000</b> | <b>352,274,363,40</b> |            |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   | <b>5,680,944,220,000.00</b> | <b>162,099,514,000</b> | <b>352,274,363,40</b> |            |
| I2046 On 31/03/2046 Spot Bond  |        |            | 4.27000   | 107.16785 | 4.27000            | 107.14658          |                   | 334,628,282,184,000.00      | 78,367,279,200         | 306,966,265,30        |            |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>4,628,282,184,000.00</b> | <b>78,367,279,200</b>  | <b>306,966,265,30</b> |            |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   | <b>4,628,282,184,000.00</b> | <b>78,367,279,200</b>  | <b>306,966,265,30</b> |            |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.30000   | 109.80239 | 4.27000            | 110.39127          |                   | 399,814,174,580,000.00      | 92,980,040,600         | 273,263,506,00        |            |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>9,814,174,580,000.00</b> | <b>92,980,040,600</b>  | <b>273,263,506,00</b> |            |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   | <b>9,814,174,580,000.00</b> | <b>92,980,040,600</b>  | <b>273,263,506,00</b> |            |
| IBL101 On 24/05/2022 Spot Bond |        |            | 6.05500   | 6.05500   | 6.05500            | 105.02822          |                   | 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            | 100.92626          |                   | 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 |        |            | 2.19000   | 318.21321 | 2.19000            | 318.16787          |                   | 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            | 100.58655          |                   | 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            | 100.51579          |                   | 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>               |                       |            |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75041          |                   | 0.00                        | 0                      |                       |            |
| <b>Total IBL123 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 IBL123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61112          |                   |            |  | 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            | 101.09657          |                   |            |  | 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            | 100.46883          |                   |            |  | 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            | 101.05889          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total IBL130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For IBL130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.71158          |                   |            |  | 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            | 100.45047          |                   |            |  | 0.00        | 13,440,000,000        | 6,720,000,000        |
| <b>Total IBL133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>13,440,000,000</b> | <b>6,720,000,000</b> |
| <b>Total For IBL133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>13,440,000,000</b> | <b>6,720,000,000</b> |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12090          |                   |            |  | 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            | 100.54695          |                   |            |  | 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            | 100.51278          |                   |            |  | 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            | 100.74254          |                   |            |  | 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            | 100.69147          |                   |            |  | 0.00        | 268,000,000           | 67,000,000           |
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>268,000,000</b>    | <b>67,000,000</b>    |
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>268,000,000</b>    | <b>67,000,000</b>    |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53037          |                   |            |  | 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 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            | 100.52769          |                   |            |  | 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            | 100.12179          |                   |            |  | 0.00        | 580,000,000        | 170,000,000        |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>580,000,000</b> | <b>170,000,000</b> |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>580,000,000</b> | <b>170,000,000</b> |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 99.91203           |                   |            |  | 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            | 100.43339          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IBL148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IBL148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IBL149 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.45184          |                   |            |  | 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            | 98.83333           |                   |            |  | 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            | 100.53069          |                   |            |  | 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            | 100.89201          |                   |            |  | 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            | 100.84971          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IBL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IBL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IBL157 On 21/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87791          |                   |            |  | 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            | 100.68969          |                   |            |  | 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>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL160 On 12/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.84979          |                   |            |  | 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            | 100.72864          |                   |            |  | 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            | 101.14862          |                   |            |  | 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            | 101.06768          |                   |            |  | 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>         |            |
| IBL167 On 18/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55769          |                   |            |  | 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            | 100.57732          |                   |            |  | 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>         |            |
| IBL177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95824          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL178 On 19/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.99214          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL179 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58036          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL180 On 19/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.51781          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL181 On 25/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46334          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL182 On 25/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.47956          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL182 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 IBL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL183 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36569          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL190 On 10/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24227          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL191 On 10/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.25081          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL36 On 31/01/2022 Spot Bond  |        |            | 0.63200   | 0.63200   | 0.63200            | 173.95813          |                   |            |  | 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  |        |            | 6.70000   | 108.89504 | 6.70000            | 108.87555          |                   |            |  | 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>         |            |
| IBL67 On 31/01/2022 Spot Bond  |        |            | 0.90200   | 173.81648 | 0.90200            | 173.79777          |                   |            |  | 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  |        |            | 5.13000   | 108.88241 | 5.13000            | 108.86743          |                   |            |  | 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>         |            |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.23866          |                   |            |  | 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 |        |            | 8.29500   | 106.72058 | 8.29500            | 106.69701          |                   |            |  | 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 |        |            | 9.92500   | 111.93510 | 9.92500            | 112.18453          |                   |            |  | 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            | 100.33278          |                   |            |  | 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 |        |            | 9.01500   | 110.65878 | 9.01500            | 110.63212          |                   |            |  | 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 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            | 100.13804          |                   |            |  | 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            | 100.65406          |                   |            |  | 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            | 99.66177           |                   |            |  | 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            | 99.28339           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73487          |                   |            |  | 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            | 100.20926          |                   |            |  | 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            | 98.87683           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG20 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10988          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG21 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.74066           |                   |            |  | 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 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.03392          |                   |            |  | 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 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19378          |                   |            |  | 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            | 100.19378          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| IFC01 On 10/12/2024 Spot Bond  |        |            | 7.74500   | 105.33969 | 7.74500            | 105.31783          |                   |            |  | 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            | 101.45222          |                   |            |  | 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            | 102.42333          |                   |            |  | 0.00        | 1,050,000,000        | 1,050,000,000        |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,050,000,000</b> | <b>1,050,000,000</b> |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,050,000,000</b> | <b>1,050,000,000</b> |
| INLV05 On 22/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.93695          |                   |            |  | 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            | 104.44437          |                   |            |  | 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            | 97.81624           |                   |            |  | 0.00        | 200,000,000          | 125,000,000          |
| <b>Total INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>   | <b>125,000,000</b>   |
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>   | <b>125,000,000</b>   |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.09794          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total INLV08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| INLV09 On 24/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.40449          |                   |            |  | 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            | 100.17042          |                   |            |  | 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            | 100.02790          |                   |            |  | 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            | 100.02953          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IPF19 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 IPF19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          |                   |
| IPF21 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.98502           |                   |            | 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            | 100.42173          |                   |            | 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            | 100.81016          |                   |            | 0.00        | 80,000,000        | 20,000,000        |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b> |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b> |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.11166          |                   |            | 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            | 100.73484          |                   |            | 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            | 100.74795          |                   |            | 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            | 100.01363          |                   |            | 0.00        | 0                 |                   |
| <b>Total IPF30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For IPF30</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          |                   |
| IPF31 On 25/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 98.49793           |                   |            | 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            | 99.95755           |                   |            | 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            | 100.22754          |                   |            | 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>          |                   |
| IPFC35 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56827          |                   |            | 0.00        | 0                 |                   |
| <b>Total IPFC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For IPFC35</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          |                   |
| IPFG01 On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10572          |                   |            | 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 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   | 100.43667 | 2.75000            | 100.42918          |                   |                             | 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   |        |            | 4.91000   | 186.06807 | 4.91000            | 186.02793          |                   |                             | 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            | 101.41825          |                   |                             | 0.00                 | 70,000,000           | 190,000,000        |
| <b>Total IV035 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>70,000,000</b>    | <b>190,000,000</b> |
| <b>Total For IV035</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>70,000,000</b>    | <b>190,000,000</b> |
| IV038 On 23/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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   |        |            | 2.05200   | 2.05200   | 2.05200            | 173.11807          |                   |                             | 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            | 99.98810           |                   |                             | 0.00                 | 0                    |                    |
| <b>Total IV040 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             |                    |
| <b>Total For IV040</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             |                    |
| IV041 On 29/09/2021 Spot Bond   |        |            | 8.07000   | 100.00000 | 8.07000            | 99.97790           |                   |                             | 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            | 101.24041          |                   |                             | 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   |        |            | 8.07500   | 8.07500   | 8.07500            | 104.99566          |                   |                             | 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            | 101.23446          |                   |                             | 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   |        |            | 1.50200   | 173.46398 | 1.50200            | 173.44248          |                   | 4,205,600,000,000.00        | 2,800,000,000        | 1,400,000,000        |                    |
| <b>Total IV045 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,205,600,000,000.00</b> | <b>2,800,000,000</b> | <b>1,400,000,000</b> |                    |
| <b>Total For IV045</b>          |        |            |           |           |                    |                    |                   | <b>4,205,600,000,000.00</b> | <b>2,800,000,000</b> | <b>1,400,000,000</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           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.98792          |                   |            |  | 0.00        | 6,788,000,000        | 3,477,000,000        |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,788,000,000</b> | <b>3,477,000,000</b> |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,788,000,000</b> | <b>3,477,000,000</b> |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.58232          |                   |            |  | 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  |        |            | 4.81000   | 187.15820 | 4.81000            | 187.11834          |                   |            |  | 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>             |                      |
| IVC094 On 06/12/2021 Spot Bond |        |            | 6.55500   | 104.12838 | 6.55500            | 104.10991          |                   |            |  | 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>             |                      |
| IVC116 On 16/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78045          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IVC134 On 27/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73564          |                   |            |  | 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>             |                      |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96524          |                   |            |  | 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            | 100.37851          |                   |            |  | 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            | 100.77776          |                   |            |  | 0.00        | 1,200,000,000        | 600,000,000          |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>600,000,000</b>   |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>600,000,000</b>   |
| IVC146 On 03/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82228          |                   |            |  | 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            | 100.09939          |                   |            |  | 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            | 100.36112          |                   |            |  | 0.00        | 3,536,000,000        | 1,768,000,000        |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,536,000,000</b> | <b>1,768,000,000</b> |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,536,000,000</b> | <b>1,768,000,000</b> |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34880          |                   |            |  | 0.00        | 1,120,000,000        | 560,000,000          |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,120,000,000</b> | <b>560,000,000</b>   |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,120,000,000</b> | <b>560,000,000</b>   |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26654          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44108          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC163 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17347          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33885          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09669          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.32672          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC181 On 11/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67085          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC183 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17037          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC184 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.96536           |                   |            |  | 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 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   | 102.00519 | 7.40000            | 101.98494          |                   |            |  | 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            | 100.51276          |                   |            |  | 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            | 100.44660          |                   |            |  | 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            | 100.66823          |                   |            |  | 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            | 100.19677          |                   |            |  | 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   | 101.16473 | 7.23000            | 101.14520          |                   |            |  | 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            | 99.98582           |                   |            |  | 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>         |            |
| IVC198 On 13/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.85899          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC199 On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46400          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC200 On 31/08/2022 Spot Bond |        |            | 7.45000   | 100.58770 | 7.45000            | 100.56738          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC201 On 10/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.33481          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| IVC202 On 31/08/2022 Spot Bond |        |            | 100.00000 | 44.34566  | 100.00000          | 44.15154           |                   |            | 000,000,000,000,000.00       | 50,000,000,000        | 50,000,000,000        |
| <b>Total IVC202 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |
| <b>Total For IVC202</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |
| IVZ060 On 23/09/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 4.00000            |                   |            | 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 |        |            | 4.00000   | 4.00000   | 4.00000            | 99.92335           |                   |            | 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>              |                       |
| IVZ062 On 07/10/2021 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.82496           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ062 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IVZ062</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| IVZ063 On 21/10/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.66415           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ063 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IVZ063</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| IVZ064 On 28/10/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.58610           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ064 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IVZ064</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| IVZ065 On 04/11/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.50818           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ065 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IVZ065</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| IVZ066 On 11/11/2021 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 99.43039           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ066 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IVZ066</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| IVZ067 On 25/11/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.26638           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ067 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IVZ067</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| IVZ068 On 02/12/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.18802           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ068 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IVZ068</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| IVZ069 On 09/12/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.10978           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ069 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IVZ069</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                       |
| IVZ070 On 15/12/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.04281           |                   |            | 0.00                         | 0                     |                       |
| <b>Total IVZ070 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 IVZ070</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| IVZ071 On 06/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 450,000,000,000,000.00       | 34,500,000,000        | 34,500,000,00        |
| <b>Total IVZ071 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>34,500,000,000</b> | <b>34,500,000,00</b> |
| <b>Total For IVZ071</b>        |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>34,500,000,000</b> | <b>34,500,000,00</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            | 100.15210          |                   |            | 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>              |                      |
| KAP007 On 26/10/2021 Spot Bond |        |            | 6.04000   | 104.64645 | 6.04000            | 104.62921          |                   |            | 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            | 101.10644          |                   |            | 0.00                         | 124,000,000           | 31,000,00            |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>124,000,000</b>    | <b>31,000,00</b>     |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>124,000,000</b>    | <b>31,000,00</b>     |
| KAP013 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66741          |                   |            | 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            | 101.04066          |                   |            | 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            | 100.83857          |                   |            | 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            | 101.05927          |                   |            | 0.00                         | 100,000,000           | 50,000,00            |
| <b>Total KAP016 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>100,000,000</b>    | <b>50,000,00</b>     |
| <b>Total For KAP016</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>100,000,000</b>    | <b>50,000,00</b>     |
| KAP017 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13762          |                   |            | 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            | 101.31099          |                   |            | 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>              |                      |
| KAP019 On 28/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95242          |                   |            | 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 KAP019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For KAP019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| KAP020 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20128          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total KAP020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For KAP020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| KAP021 On 15/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20197          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total KAP021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For KAP021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.92089          |                   |            |  | 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   |        |            | 8.83500   | 127.16026 | 8.83500            | 127.13039          |                   |            |  | 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>           |                   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.51572          |                   |            |  | 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  |        |            | 6.55000   | 103.38714 | 6.55000            | 103.36894          |                   |            |  | 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            | 100.87141          |                   |            |  | 0.00        | 0                  | 640,000,0€        |
| <b>Total LGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>640,000,0€</b> |
| <b>Total For LGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>640,000,0€</b> |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.20222          |                   |            |  | 0.00        | 50,000,000         | 350,000,0€        |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>50,000,000</b>  | <b>350,000,0€</b> |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>50,000,000</b>  | <b>350,000,0€</b> |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.13014          |                   |            |  | 0.00        | 200,000,000        | 705,000,0€        |
| <b>Total LGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>705,000,0€</b> |
| <b>Total For LGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>705,000,0€</b> |
| LGL10 On 08/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.22976           |                   |            |  | 0.00        | 0                  | 500,000,0€        |
| <b>Total LGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>500,000,0€</b> |
| <b>Total For LGL10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>500,000,0€</b> |
| LGL11 On 09/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.32540          |                   |            |  | 0.00        | 40,000,000         | 20,000,0€         |
| <b>Total LGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b>  | <b>20,000,0€</b>  |
| <b>Total For LGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b>  | <b>20,000,0€</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       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24991          |                   |            | 0.00        | 0                | 25,000,00        |
| <b>Total LHL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>25,000,00</b> |
| <b>Total For LHL28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>25,000,00</b> |
| LRFA3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22832          |                   |            | 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            | 100.58070          |                   |            | 0.00        | 0                |                  |
| <b>Total LRFB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For LRFB3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| LRFC3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59659          |                   |            | 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 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50250          |                   |            | 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            | 100.24913          |                   |            | 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 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50546          |                   |            | 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            | 100.54547          |                   |            | 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            | 100.34740          |                   |            | 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            | 100.69212          |                   |            | 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>         |                  |
| MBF07 On 17/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14325          |                   |            | 0.00        | 0                |                  |
| <b>Total MBF071 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MBF071</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| MBP03 On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.39018          |                   |            | 0.00        | 0                |                  |
| <b>Total MBP038 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 MBP038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50264          |                   |            |  | 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            | 100.85236          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MBP043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MBP043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MBP04 On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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            | 100.38901          |                   |            |  | 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            | 100.63714          |                   |            |  | 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            | 100.44758          |                   |            |  | 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            | 100.01203          |                   |            |  | 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            | 100.01230          |                   |            |  | 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            | 100.76126          |                   |            |  | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48637          |                   |            |  | 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            | 100.01188          |                   |            |  | 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 |        |            | 7.74500   | 7.74500   | 7.74500            | 113.12326          |                   |            |  | 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 MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           |                      |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           |                      |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 5.89000   | 105.55497 | 5.89000            | 105.53832          |                   |            |  | 693,125,776,000.00        | 117,678,400        | 1,079,419,600        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>693,125,776,000.00</b> | <b>117,678,400</b> | <b>1,079,419,600</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>693,125,776,000.00</b> | <b>117,678,400</b> | <b>1,079,419,600</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.40784          |                   |            |  | 0.00                      | 0                  |                      |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           |                      |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           |                      |
| MMIG0 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26935          |                   |            |  | 0.00                      | 200,000,000        | 100,000,000          |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>200,000,000</b> | <b>100,000,000</b>   |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.20451          |                   |            |  | 0.00                      | 0                  |                      |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           |                      |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           |                      |
| MML02 On 10/12/2026 Spot Bond |        |            | 8.39500   | 106.50225 | 8.39500            | 106.47832          |                   |            |  | 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            | 101.32529          |                   |            |  | 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 |        |            | 8.64500   | 96.54492  | 8.64500            | 96.57335           |                   |            |  | 0.00                      | 0                  | 110,000,000          |
| <b>Total MML04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           | <b>110,000,000</b>   |
| <b>Total For MML04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>           | <b>110,000,000</b>   |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.13469          |                   |            |  | 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            | 101.96585          |                   |            |  | 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            | 102.63736          |                   |            |  | 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            | 100.71533          |                   |            |  | 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>           |                      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.06171          |                   |            |  | 0.00        | 0                  | 260,000,00          |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>260,000,00</b>   |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>260,000,00</b>   |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70814          |                   |            |  | 0.00        | 400,000,000        | 200,000,00          |
| <b>Total MTN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,00</b>   |
| <b>Total For MTN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,00</b>   |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73476          |                   |            |  | 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            | 100.27014          |                   |            |  | 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            | 101.02070          |                   |            |  | 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            | 98.69790           |                   |            |  | 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            | 100.31467          |                   |            |  | 0.00        | 760,000,000        | 380,000,00          |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>760,000,000</b> | <b>380,000,00</b>   |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>760,000,000</b> | <b>380,000,00</b>   |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.12280          |                   |            |  | 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            | 101.72123          |                   |            |  | 0.00        | 0                  | 1,250,000,00        |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,250,000,00</b> |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,250,000,00</b> |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03720          |                   |            |  | 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 |        |            | 8.34000   | 101.12431 | 8.34000            | 101.10186          |                   |            |  | 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            | 101.12023          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total MTN24 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 MTN24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| MTN25 On 29/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16247          |                   |            | 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            | 101.02789          |                   |            | 0.00        | 0                |                   |
| <b>Total MTN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| MTN27 On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 99.98438           |                   |            | 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>         |                   |
| MTN28 On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.18589          |                   |            | 0.00        | 0                |                   |
| <b>Total MTN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| MTN29 On 15/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19836          |                   |            | 0.00        | 0                |                   |
| <b>Total MTN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| MTN30 On 15/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.15714          |                   |            | 0.00        | 0                | 800,000,00        |
| <b>Total MTN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b> |
| <b>Total For MTN30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>800,000,00</b> |
| MTNC2 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.98812           |                   |            | 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            | 100.56169          |                   |            | 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            | 100.56169          |                   |            | 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            | 100.60079          |                   |            | 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            | 100.60072          |                   |            | 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            | 100.65471          |                   |            | 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 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            | 100.12720          |                   |            |  | 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            | 100.16393          |                   |            |  | 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            | 103.41037          |                   |            |  | 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            | 100.11050          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7C25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14224          |                   |            |  | 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            | 100.16917          |                   |            |  | 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            | 100.19387          |                   |            |  | 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 |        |            | 6.29000   | 105.10483 | 6.29000            | 105.08715          |                   |            |  | 0.00        | 0                |            |
| <b>Total NAM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NAM01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NAM03 On 01/08/2023 Spot Bond |        |            | 6.64000   | 107.42709 | 6.64000            | 107.40802          |                   |            |  | 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 |        |            | 9.27500   | 106.38849 | 9.27500            | 106.36228          |                   |            |  | 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            | 101.00111          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95176          |                   |            |                              | 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            | 100.85038          |                   |            |                              | 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            | 101.05940          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87391          |                   |            |                              | 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>             |            |
| NBG06 On 29/07/2028 Spot Bond |        |            |           |           | 0.00000            | 100.85422          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total NBG06G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For NBG06G</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| NBK13 On 19/03/2024 Spot Bond |        |            | 6.20500   | 108.23071 | 6.20500            | 108.21244          |                   |            |                              | 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 |        |            | 5.50500   | 102.31184 | 5.50500            | 102.29672          |                   |            |                              | 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 |        |            | 6.61000   | 109.64147 | 6.61000            | 109.62210          |                   |            | 34,496,209,832,000.00        | 5,218,791,200        | 1,304,697,800        |            |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>14,496,209,832,000.00</b> | <b>5,218,791,200</b> | <b>1,304,697,800</b> |            |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |            | <b>14,496,209,832,000.00</b> | <b>5,218,791,200</b> | <b>1,304,697,800</b> |            |
| NBK17 On 22/04/2026 Spot Bond |        |            | 7.86500   | 112.20496 | 7.86500            | 112.18131          |                   |            | 0.00                         | 0                    |                      |            |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |            |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |            |
| NBK19 On 01/06/2022 Spot Bond |        |            | 6.03500   | 105.48459 | 6.03500            | 105.46744          |                   |            | 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 |        |            | 7.18000   | 115.81140 | 7.18000            | 115.78908          |                   |            | 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 |        |            | 8.21000   | 113.00340 | 8.21000            | 112.97870          |                   |            | 0.00                         | 0                    |                      |            |
| <b>Total NBK21A 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 NBK21A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| NBK22 On 19/11/2022 Spot Bond |        |            | 5.13000   | 109.02321 | 5.13000            | 109.00820          |                   |                              | 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 |        |            | 6.88000   | 117.34777 | 6.88000            | 117.32620          |                   |                              | 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 |        |            | 7.92000   | 118.36736 | 7.92000            | 118.34239          |                   |                              | 0.00                  | 0                   | 1,000,000,00        |
| <b>Total NBK24A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            | <b>1,000,000,00</b> |
| <b>Total For NBK24A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            | <b>1,000,000,00</b> |
| NBK24 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70036          |                   |                              | 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 |        |            | 5.61500   | 5.61500   | 5.61500            | 107.84108          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total NBK25A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For NBK25A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| NBK25 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 102.95682          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total NBK25B SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For NBK25B</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| NBK26 On 10/05/2023 Spot Bond |        |            | 100.00000 | 38.72958  | 100.00000          | 38.64433           |                   |                              | 0.00                  | 0                   |                     |
| <b>Total NBK26A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For NBK26A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| NBK26 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.73013          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total NBK26B SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For NBK26B</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| NBK27 On 10/05/2026 Spot Bond |        |            | 8.10000   | 115.83361 | 8.10000            | 115.80861          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total NBK27A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For NBK27A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| NBK28 On 02/08/2023 Spot Bond |        |            | 5.57000   | 109.23633 | 5.57000            | 109.22003          |                   |                              | 0.00                  | 0                   |                     |
| <b>Total NBK28A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| <b>Total For NBK28A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>            |                     |
| NBK29 On 31/07/2026 Spot Bond |        |            | 7.29000   | 114.58101 | 7.29000            | 114.55872          |                   | 88,326,535,212,000.00        | 12,116,122,800        | 3,029,030,70        |                     |
| <b>Total NBK29A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>88,326,535,212,000.00</b> | <b>12,116,122,800</b> | <b>3,029,030,70</b> |                     |
| <b>Total For NBK29A</b>       |        |            |           |           |                    |                    |                   | <b>88,326,535,212,000.00</b> | <b>12,116,122,800</b> | <b>3,029,030,70</b> |                     |
| NBK30 On 20/02/2024 Spot Bond |        |            | 5.99000   | 108.96435 | 5.99000            | 108.94687          |                   | 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 NBK30A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBK30A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBK31 On 09/11/2023 Spot Bond |        |            | 5.71000   | 110.90768 | 5.71000            | 110.89072          |                   |            |  | 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>           |                   |
| NBK31 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.99899          |                   |            |  | 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>           |                   |
| NBK35 On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.45398          |                   |            |  | 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>           |                   |
| NBK36 On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.57176          |                   |            |  | 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>           |                   |
| NBK4 On 28/10/2024 Spot Bond  |        |            | 10.07000  | 10.07000  | 10.07000           | 74.39920           |                   |            |  | 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>           |                   |
| NBK40 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 103.85881          |                   |            |  | 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>           |                   |
| NBK42 On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90658          |                   |            |  | 0.00        | 216,000,000        | 54,000,000        |
| <b>Total NBK42B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>216,000,000</b> | <b>54,000,000</b> |
| <b>Total For NBK42B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>216,000,000</b> | <b>54,000,000</b> |
| NBK43 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.24715          |                   |            |  | 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>           |                   |
| NBK45 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31482          |                   |            |  | 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>           |                   |
| NBK46 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.56251          |                   |            |  | 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>           |                   |
| NBK47 On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 102.94905          |                   |            |  | 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>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66909          |                   |            |  | 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            | 101.38354          |                   |            |  | 0.00        | 1,660,000,000        | 830,000,000        |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,660,000,000</b> | <b>830,000,000</b> |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,660,000,000</b> | <b>830,000,000</b> |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64508          |                   |            |  | 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            | 100.67087          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NBK51B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NBK51B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24507          |                   |            |  | 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            | 101.08737          |                   |            |  | 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            | 101.21689          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NBK54B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NBK54B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NBKB5 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.86242          |                   |            |  | 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            | 100.78578          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NBKB5 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.88514          |                   |            |  | 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            | 100.24179          |                   |            |  | 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            | 100.68700          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NBKB59 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 NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.88078          |                   |            |  | 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            | 99.56278           |                   |            |  | 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            | 100.94772          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 15/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 101.07671          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.12504          |                   |            |  | 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  |        |            | 9.24000   | 103.33830 | 9.24000            | 103.31251          |                   |            |  | 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            | 100.12395          |                   |            |  | 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  |        |            | 9.27500   | 102.88838 | 9.27500            | 102.86262          |                   |            |  | 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            | 100.12504          |                   |            |  | 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            | 100.12664          |                   |            |  | 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12880          |                   |            |  | 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            | 100.21707          |                   |            |  | 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            | 100.21707          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NDAL03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NDAL03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NEDT1 On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48518          |                   |            |  | 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>           |                    |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.59541          |                   |            |  | 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            | 101.39554          |                   |            |  | 0.00        | 600,000,000        | 930,000,000        |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>930,000,000</b> |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>930,000,000</b> |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77598          |                   |            |  | 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            | 102.39749          |                   |            |  | 0.00        | 100,000,000        | 50,000,000         |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>  |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>  |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 103.14249          |                   |            |  | 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            | 100.56050          |                   |            |  | 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            | 102.63613          |                   |            |  | 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            | 104.77687          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NGL08 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 NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL09 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.32296          |                   |            |  | 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>         |            |
| NGLT1 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.54036          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGLT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGLT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGLT1 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 104.71437          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGLT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGLT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGT10 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.14623          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGT103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGT103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGT10 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 105.31295          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGT104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGT104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGT10 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 103.53869          |                   |            |  | 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            | 104.20724          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGT106 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGT106</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGT10 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.79384          |                   |            |  | 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            | 104.30031          |                   |            |  | 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            | 100.25657          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGT1G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGT1G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM00 On 16/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.89557          |                   |            |  | 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            | 102.37767          |                   |            |  | 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 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            | 102.16546          |                   |            |  | 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            | 101.25653          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM01 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.74243          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29029          |                   |            |  | 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            | 101.05243          |                   |            |  | 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            | 103.69698          |                   |            |  | 0.00        | 250,000,000        | 125,000,000        |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>250,000,000</b> | <b>125,000,000</b> |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>250,000,000</b> | <b>125,000,000</b> |
| NHM01 On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.90297          |                   |            |  | 0.00        | 0                  | 25,000,000         |
| <b>Total NHM019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>25,000,000</b>  |
| <b>Total For NHM019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>25,000,000</b>  |
| NHM02 On 25/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70046          |                   |            |  | 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 |        |            | 4.91000   | 4.91000   | 4.91000            | 217.49858          |                   |            |  | 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 |        |            | 3.52000   | 3.52000   | 3.52000            | 201.85610          |                   |            |  | 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  |        |            | 3.05000   | 3.05000   | 3.05000            | 150.54694          |                   |            |  | 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>           |                    |

| Contract Details         |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                     | Contracts Traded   | Opt Intere        |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|-------------------|
| NI29                     | On | 31/03/2029 | Spot Bond |        |            | 3.45000   | 3.45000   | 3.45000            | 111.27216          |                   |            | 483,000,000,000.00        | 140,000,000        | 70,000,000        |
| <b>Total NI29 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>483,000,000,000.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| <b>Total For NI29</b>    |    |            |           |        |            |           |           |                    |                    |                   |            | <b>483,000,000,000.00</b> | <b>140,000,000</b> | <b>70,000,000</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>0</b>          |
| <b>Total For NI33</b>    |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NI38                     | On | 31/01/2038 | Spot Bond |        |            | 4.97000   | 4.97000   | 4.97000            | 108.89196          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NI38 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NI38</b>    |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NILB11                   | On | 31/01/2025 | Spot Bond |        |            | 3.15500   | 3.15500   | 3.15500            | 150.04421          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NILB11 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NILB11</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NILB12                   | On | 07/12/2033 | Spot Bond |        |            | 3.45000   | 200.83057 | 3.45000            | 200.79515          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NILB12 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NILB12</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NILB13                   | On | 31/01/2025 | Spot Bond |        |            | 2.95500   | 2.95500   | 2.95500            | 151.00349          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NILB13 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NILB13</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NILB14                   | On | 31/03/2028 | Spot Bond |        |            | 3.16500   | 3.16500   | 3.16500            | 206.14002          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NILB14 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NILB14</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NILB15                   | On | 31/03/2028 | Spot Bond |        |            | 3.31000   | 204.41323 | 3.31000            | 204.37792          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NILB15 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NILB15</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NILB17                   | On | 31/01/2038 | Spot Bond |        |            | 5.08500   | 107.33432 | 5.08500            | 107.31078          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NILB17 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NILB17</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NN014                    | On | 10/09/2024 | Spot Bond |        |            |           |           | 0.00000            | 101.75789          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NN014 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NN014</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NN016                    | On | 20/03/2024 | Spot Bond |        |            |           |           | 0.00000            | 100.37469          |                   |            | 0.00                      | 0                  |                   |
| <b>Total NN016 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| <b>Total For NN016</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |
| NN019                    | On | 11/10/2022 | Spot Bond |        |            |           |           | 0.00000            | 98.93911           |                   |            | 0.00                      | 0                  |                   |
| <b>Total NN019 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 NN019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN02 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 134.82190          |                   |            |  | 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            | 101.99368          |                   |            |  | 0.00        | 256,000,000        | 64,000,00         |
| <b>Total NN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>256,000,000</b> | <b>64,000,00</b>  |
| <b>Total For NN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>256,000,000</b> | <b>64,000,00</b>  |
| NN023 On 07/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.07546          |                   |            |  | 0.00        | 244,000,000        | 61,000,00         |
| <b>Total NN023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>244,000,000</b> | <b>61,000,00</b>  |
| <b>Total For NN023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>244,000,000</b> | <b>61,000,00</b>  |
| NN026 On 21/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.41520          |                   |            |  | 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            | 100.56233          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NN034 On 06/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.20091          |                   |            |  | 0.00        | 552,000,000        | 163,000,00        |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>552,000,000</b> | <b>163,000,00</b> |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>552,000,000</b> | <b>163,000,00</b> |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84515          |                   |            |  | 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            | 117.73971          |                   |            |  | 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            | 100.40398          |                   |            |  | 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            | 100.57140          |                   |            |  | 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            | 100.82655          |                   |            |  | 0.00        | 540,000,000        | 160,000,00        |
| <b>Total NN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>540,000,000</b> | <b>160,000,00</b> |
| <b>Total For NN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>540,000,000</b> | <b>160,000,00</b> |
| NN043 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 141.95352          |                   |            |  | 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 NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.84969          |                   |            |  | 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            | 141.74819          |                   |            |  | 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            | 133.67724          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.23250          |                   |            |  | 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            | 121.81604          |                   |            |  | 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            | 100.26036          |                   |            |  | 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            | 99.18420           |                   |            |  | 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            | 96.36851           |                   |            |  | 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            | 98.52496           |                   |            |  | 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            | 100.24472          |                   |            |  | 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            | 100.42565          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN090 On 10/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.76334          |                   |            |  | 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>         |            |
| NN096 On 14/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.48363           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN096 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN096</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN097 On 27/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.23543          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN097 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN097</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN100 On 18/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.57159          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN100 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN100</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN104 On 18/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.12902          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN104 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN104</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN105 On 07/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.33911          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN105 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN105</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN106 On 14/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.21705          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN106 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN106</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN107 On 18/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.12902          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN107 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN107</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF012 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 103.52175          |                   |            |  | 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>         |            |
| NNF013 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 120.25000          |                   |            |  | 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>         |            |
| NNF014 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 116.55000          |                   |            |  | 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            | 122.23000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF015 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 NNF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF015 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 120.81000          |                   |            |  | 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>         |            |
| NNF016 On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 120.02665          |                   |            |  | 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>         |            |
| NNF017 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 109.75491          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02 On 18/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.56057          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF021 On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 92.59445           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF025 On 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 106.61474          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF029 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 109.75491          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 19/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 106.60306          |                   |            |  | 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>         |            |
| NNF031 On 29/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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>         |            |
| NNF039 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 133.63859          |                   |            |  | 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>         |            |
| NNF04 On 20/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.88661          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF040 On 20/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88661          |                   |            |  | 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 NNF041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF041 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 94.82452           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF042 On 26/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.83151          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF043 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.80534          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF044 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78872          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF045 On 04/08/2026 Spot Bond |        |            |           |           | 0.00000            | 94.83222           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF046 On 05/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.74493          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF047 On 05/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69039          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF048 On 08/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.67023          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF049 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62168          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF050 On 18/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.53637          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF051 On 22/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52235          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF05: On 23/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.46753          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05: On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36952          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05: On 08/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25449          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05: On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18925          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05: On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09339          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05: On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF05: On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06: On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.91170          |                   |            |  | 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>         |            |
| NNF06: On 28/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06: On 29/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06: On 29/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A1: On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 131.55461          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A10 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 NQ1A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 85.03444           |                   |            |  | 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            | 100.55585          |                   |            |  | 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            | 100.55691          |                   |            |  | 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            | 100.50646          |                   |            |  | 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            | 100.41407          |                   |            |  | 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            | 111.22021          |                   |            |  | 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            | 100.59604          |                   |            |  | 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            | 100.57150          |                   |            |  | 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            | 100.45787          |                   |            |  | 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            | 113.31917          |                   |            |  | 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            | 100.47245          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQF1D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQF1D5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NRA02 On 31/10/2022 Spot Bond |        |            | 6.71000   | 110.76068 | 6.71000            | 110.74082          |                   |            |  | 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 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 |        |            | 2.40000   | 201.79620 | 2.40000            | 201.76632          |                   |            |  | 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 |        |            | 9.58000   | 117.63927 | 9.58000            | 117.60920          |                   |            |  | 0.00        | 0                 | 240,000,00        |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>240,000,00</b> |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>240,000,00</b> |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 16.27852  | 100.00000          | 16.24250           |                   |            |  | 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            | 100.27616          |                   |            |  | 0.00        | 44,000,000        | 11,000,00         |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>44,000,000</b> | <b>11,000,00</b>  |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>44,000,000</b> | <b>11,000,00</b>  |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97792          |                   |            |  | 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>          |                   |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18377          |                   |            |  | 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            | 100.21176          |                   |            |  | 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            | 100.21453          |                   |            |  | 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            | 100.17472          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NTC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NTC29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NTC30 On 25/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NTC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NTC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NTC31 On 10/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27651          |                   |            |  | 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>          |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                               | Value       | Contracts Traded      | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-------------|-----------------------|-----------------------|
| NTC32 On 29/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55874          |                   |            |                               | 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            | 100.11968          |                   |            |                               | 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            | 100.31576          |                   |            |                               | 0.00        | 0                     |                       |
| <b>Total OMI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For OMI01</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                       |
| OML06 On 19/03/2022 Spot Bond |        |            | 5.88000   | 102.34078 | 5.88000            | 102.32474          |                   |            | 5,572,727,664,000.00          |             | 947,742,800           | 236,935,70            |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,572,727,664,000.00</b>   |             | <b>947,742,800</b>    | <b>236,935,70</b>     |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            | <b>5,572,727,664,000.00</b>   |             | <b>947,742,800</b>    | <b>236,935,70</b>     |
| OML07 On 19/03/2025 Spot Bond |        |            | 7.47500   | 110.76998 | 7.47500            | 110.74752          |                   |            |                               | 0.00        | 0                     | 1,600,000,00          |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              | <b>1,600,000,00</b>   |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              | <b>1,600,000,00</b>   |
| OML09 On 14/09/2022 Spot Bond |        |            | 6.10500   | 104.84499 | 6.10500            | 104.82757          |                   |            |                               | 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 |        |            | 7.82000   | 112.28392 | 7.82000            | 112.26013          |                   |            | 131,504,676,536,000.00        |             | 16,816,454,800        | 4,887,863,70          |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>131,504,676,536,000.00</b> |             | <b>16,816,454,800</b> | <b>4,887,863,70</b>   |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            | <b>131,504,676,536,000.00</b> |             | <b>16,816,454,800</b> | <b>4,887,863,70</b>   |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14531          |                   |            |                               | 0.00        | 25,000,000            | 125,000,00            |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>25,000,000</b>     | <b>125,000,00</b>     |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>25,000,000</b>     | <b>125,000,00</b>     |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.13309          |                   |            |                               | 0.00        | 520,000,000           | 4,025,000,00          |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>520,000,000</b>    | <b>4,025,000,00</b>   |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>520,000,000</b>    | <b>4,025,000,00</b>   |
| OML13 On 23/09/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 910,000,000,000,000.00        |             | 9,100,000,000         | 150,000,000,00        |
| <b>Total OML13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>910,000,000,000,000.00</b> |             | <b>9,100,000,000</b>  | <b>150,000,000,00</b> |
| <b>Total For OML13</b>        |        |            |           |           |                    |                    |                   |            | <b>910,000,000,000,000.00</b> |             | <b>9,100,000,000</b>  | <b>150,000,000,00</b> |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56931          |                   |            |                               | 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            | 100.55643          |                   |            |                               | 0.00        | 0                     |                       |
| <b>Total PEP02 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 PEP02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| PEP03 On 05/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23959          |                   |            | 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            | 100.84946          |                   |            | 0.00                         | 0                      | 700,000,00            |
| <b>Total PEP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>700,000,00</b>     |
| <b>Total For PEP04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>700,000,00</b>     |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44716          |                   |            | 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            | 99.86359           |                   |            | 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>               |                       |
| PMM56 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45700          |                   |            | 0.00                         | 0                      |                       |
| <b>Total PMM56 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For PMM56</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59657          |                   |            | 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            | 100.67066          |                   |            | 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            | 100.68124          |                   |            | 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            | 100.69181          |                   |            | 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  |        |            | 7.50000   | 115.62242 | 7.49500            | 115.62215          |                   |            | 487,011,113,250,000.00       | 2,064,934,815,100      | 1,993,017,247,00      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>37,011,113,250,000.00</b> | <b>064,934,815,100</b> | <b>393,017,247,00</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>37,011,113,250,000.00</b> | <b>064,934,815,100</b> | <b>393,017,247,00</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.13500   | 325.16292 | 1.12000            | 325.22619          |                   |            | 14,319,369,521,000.00        | 12,616,184,600         | 48,586,112,20         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,319,369,521,000.00</b> | <b>12,616,184,600</b>  | <b>48,586,112,20</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>14,319,369,521,000.00</b> | <b>12,616,184,600</b>  | <b>48,586,112,20</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 3.92500   | 239.11927 | 3.91000            | 239.42196          |                   |            | 446,800,989,867,500.00       | 113,834,647,100        | 189,690,552,90        |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded       | Opt Intere               |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|--------------------------|
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>16,800,989,867,500.00</b> | <b>113,834,647,100</b> | <b>189,690,552,900</b>   |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            |  | <b>16,800,989,867,500.00</b> | <b>113,834,647,100</b> | <b>189,690,552,900</b>   |
| R2023 On 28/02/2023 Spot Bond |        |            | 5.03500   | 104.29036 | 5.04000            | 104.26908          |                   |            |  | 980,931,967,225,000.00       | 194,822,635,000        | 1,054,383,036,700        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>10,931,967,225,000.00</b> | <b>194,822,635,000</b> | <b>1,054,383,036,700</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,931,967,225,000.00</b> | <b>194,822,635,000</b> | <b>1,054,383,036,700</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.09500   | 94.98085  | 9.07000            | 95.09614           |                   |            |  | 965,030,745,915,500.00       | 1,095,660,334,900      | 1,026,280,397,900        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>15,030,745,915,500.00</b> | <b>095,660,334,900</b> | <b>1,026,280,397,900</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>15,030,745,915,500.00</b> | <b>095,660,334,900</b> | <b>1,026,280,397,900</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.76500   | 90.16326  | 9.75000            | 90.23050           |                   |            |  | 522,185,559,673,500.00       | 975,134,209,900        | 1,860,237,597,200        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>12,185,559,673,500.00</b> | <b>975,134,209,900</b> | <b>360,237,597,200</b>   |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>12,185,559,673,500.00</b> | <b>975,134,209,900</b> | <b>360,237,597,200</b>   |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.25000  | 90.78899  | 10.26500           | 90.66367           |                   |            |  | 083,575,528,450,000.00       | 1,081,324,441,800      | 1,283,220,278,900        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>13,575,528,450,000.00</b> | <b>081,324,441,800</b> | <b>283,220,278,900</b>   |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>13,575,528,450,000.00</b> | <b>081,324,441,800</b> | <b>283,220,278,900</b>   |
| R2037 On 31/01/2037 Spot Bond |        |            | 10.48000  | 86.41291  | 10.48500           | 86.35543           |                   |            |  | 291,279,928,880,000.00       | 218,633,581,000        | 1,715,263,748,000        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>11,279,928,880,000.00</b> | <b>218,633,581,000</b> | <b>715,263,748,000</b>   |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>11,279,928,880,000.00</b> | <b>218,633,581,000</b> | <b>715,263,748,000</b>   |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.61000  | 88.54693  | 10.61500           | 88.48610           |                   |            |  | 054,622,757,210,000.00       | 382,151,061,000        | 729,698,152,900          |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>14,622,757,210,000.00</b> | <b>382,151,061,000</b> | <b>729,698,152,900</b>   |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>14,622,757,210,000.00</b> | <b>382,151,061,000</b> | <b>729,698,152,900</b>   |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.64500  | 85.35531  | 10.65500           | 85.25796           |                   |            |  | 230,990,379,759,000.00       | 397,462,694,200        | 1,910,016,504,700        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>10,990,379,759,000.00</b> | <b>397,462,694,200</b> | <b>1,910,016,504,700</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,990,379,759,000.00</b> | <b>397,462,694,200</b> | <b>1,910,016,504,700</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 10.57500  | 84.56217  | 10.58500           | 84.46219           |                   |            |  | 702,095,543,780,000.00       | 1,295,706,434,400      | 1,647,465,577,100        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>12,095,543,780,000.00</b> | <b>295,706,434,400</b> | <b>1,647,465,577,100</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>12,095,543,780,000.00</b> | <b>295,706,434,400</b> | <b>1,647,465,577,100</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.24000  | 70.17395  | 10.24500           | 70.12569           |                   |            |  | 907,491,946,496,000.00       | 381,591,010,400        | 852,570,598,500          |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>17,491,946,496,000.00</b> | <b>381,591,010,400</b> | <b>352,570,598,500</b>   |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            |  | <b>17,491,946,496,000.00</b> | <b>381,591,010,400</b> | <b>352,570,598,500</b>   |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.82000   | 210.43584 | 2.81000            | 210.52728          |                   |            |  | 36,894,933,918,000.00        | 13,083,309,900         | 105,224,282,700          |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>16,894,933,918,000.00</b> | <b>13,083,309,900</b>  | <b>105,224,282,700</b>   |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            |  | <b>16,894,933,918,000.00</b> | <b>13,083,309,900</b>  | <b>105,224,282,700</b>   |
| R212 On 31/01/2022 Spot Bond  |        |            | 0.30200   | 174.17040 | 0.30200            | 174.15452          |                   |            |  | 147,134,400,000,000.00       | 487,200,000,000        | 456,200,000,000          |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>17,134,400,000,000.00</b> | <b>487,200,000,000</b> | <b>456,200,000,000</b>   |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            |  | <b>17,134,400,000,000.00</b> | <b>487,200,000,000</b> | <b>456,200,000,000</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            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| R213 On 28/02/2031 Spot Bond  |        |            | 9.45000   | 85.48803  | 9.42500            | 85.60471           |                   |            | 434,063,404,905,000.00       | 363,392,952,900        | 983,152,347,60        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,063,404,905,000.00</b> | <b>363,392,952,900</b> | <b>983,152,347,60</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>14,063,404,905,000.00</b> | <b>363,392,952,900</b> | <b>983,152,347,60</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.61500  | 66.94516  | 10.62000           | 66.89627           |                   |            | 490,430,526,759,000.00       | 328,820,586,600        | 610,390,346,70        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,430,526,759,000.00</b> | <b>328,820,586,600</b> | <b>510,390,346,70</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>10,430,526,759,000.00</b> | <b>328,820,586,600</b> | <b>510,390,346,70</b> |
| RDFB0 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97535           |                   |            | 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            | 100.40078          |                   |            | 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            | 100.01394          |                   |            | 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            | 99.63724           |                   |            | 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            | 99.75130           |                   |            | 0.00                         | 104,000,000            | 116,000,00            |
| <b>Total RDFB14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>104,000,000</b>     | <b>116,000,00</b>     |
| <b>Total For RDFB14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>104,000,000</b>     | <b>116,000,00</b>     |
| RDFB1 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51461          |                   |            | 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            | 100.66770          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB16 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB16</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.02416           |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 98.68805           |                   |            | 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            | 100.17708          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB19 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 RDFB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02546          |                   |            |  | 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            | 100.02950          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RDFB2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.98631           |                   |            |  | 0.00        | 7,140,000,000        | 3,570,000,000        |
| <b>Total RDFB22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,140,000,000</b> | <b>3,570,000,000</b> |
| <b>Total For RDFB22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,140,000,000</b> | <b>3,570,000,000</b> |
| RDFB2 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.85610           |                   |            |  | 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            | 99.12736           |                   |            |  | 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            | 99.44025           |                   |            |  | 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>             |                      |
| RDFB2 On 26/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00859          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RDFB27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RDFB27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RED13 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.91529          |                   |            |  | 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 17/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17322          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RED145 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RED145</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RED15 On 31/01/2028 Spot Bond |        |            |           |           | 0.00000            | 100.95227          |                   |            |  | 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            | 100.59913          |                   |            |  | 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            | 101.54347          |                   |            |  | 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 RED402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RED402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.52630          |                   |            |  | 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 09/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.67621          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RED603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RED603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RED70 On 17/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.99003          |                   |            |  | 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            | 102.40502          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RED705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RED705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.18682          |                   |            |  | 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            | 100.46477          |                   |            |  | 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            | 101.11151          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| RES50 On 22/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.08834          |                   |            |  | 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            | 100.74837          |                   |            |  | 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>           |                    |
| RES53 On 20/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.12303          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RES53 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RES53</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                       | Contracts Traded   | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|--------------------|------------------|
| RW23 On 10/12/2023 Spot Bond   |        |            | 6.72000   | 108.47635 | 6.72000            | 108.45677          |                   |            |  | 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   |        |            | 11.47500  | 97.15587  | 11.47500           | 97.12625           |                   |            |  | 0.00                        | 0                  | 10,000,00        |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           | <b>10,000,00</b> |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           | <b>10,000,00</b> |
| RW31 On 30/06/2031 Spot Bond   |        |            | 10.72500  | 102.38347 | 10.72500           | 102.35425          |                   |            |  | 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            | 100.04881          |                   |            |  | 0.00                        | 0                  |                  |
| <b>Total RWL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| <b>Total For RWL26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| RWL28 On 30/06/2028 Spot Bond  |        |            | 9.76000   | 102.11671 | 9.76000            | 102.09013          |                   |            |  | 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  |        |            | 5.20000   | 107.97190 | 5.20000            | 107.95684          |                   |            |  | 0.00                        | 0                  |                  |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                        | 0                  |                  |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| SBN02 On 02/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.82158          |                   |            |  | 0.00                        | 0                  |                  |
| <b>Total SBN02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| <b>Total For SBN02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| SBN03 On 03/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.86345          |                   |            |  | 0.00                        | 0                  |                  |
| <b>Total SBN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| <b>Total For SBN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>           |                  |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 7.26500   | 114.50590 | 7.26500            | 114.48370          |                   |            |  | 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            | 104.45978          |                   |            |  | 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  |        |            | 6.17500   | 109.75694 | 6.17500            | 109.73880          |                   |            |  | 2,353,702,520,000.00        | 381,166,400        | 95,291,60        |
| <b>Total SBS27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>2,353,702,520,000.00</b> | <b>381,166,400</b> | <b>95,291,60</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Opt Intert          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|---------------------|
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            | <b>2,353,702,520,000.00</b>  | <b>381,166,400</b>    | <b>95,291,60</b>    |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 7.32000   | 106.23326 | 7.32000            | 106.21250          |                   |            | 87,922,675,008,000.00        | 12,011,294,400        | 3,002,823,60        |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>87,922,675,008,000.00</b> | <b>12,011,294,400</b> | <b>3,002,823,60</b> |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            | <b>87,922,675,008,000.00</b> | <b>12,011,294,400</b> | <b>3,002,823,60</b> |
| SBS31 On 12/06/2027 Spot Bond |        |            | 7.62500   | 112.73162 | 7.62500            | 112.70857          |                   |            | 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 |        |            | 6.47000   | 109.94931 | 6.47000            | 109.92997          |                   |            | 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 |        |            | 6.60000   | 108.85412 | 6.60000            | 108.83492          |                   |            | 0.00                         | 0                     |                     |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                     |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                     |
| SBS39 On 29/01/2030 Spot Bond |        |            | 8.58500   | 108.21224 | 8.58500            | 108.18753          |                   |            | 0.00                         | 0                     |                     |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                     |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                     |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 4.11500   | 103.73861 | 4.11500            | 103.72698          |                   |            | 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 |        |            | 5.30500   | 108.80210 | 5.30500            | 108.78661          |                   |            | 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 |        |            | 7.02500   | 116.77024 | 7.02500            | 116.74833          |                   |            | 60,111,371,070,000.00        | 8,556,778,800         | 2,139,194,70        |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>60,111,371,070,000.00</b> | <b>8,556,778,800</b>  | <b>2,139,194,70</b> |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            | <b>60,111,371,070,000.00</b> | <b>8,556,778,800</b>  | <b>2,139,194,70</b> |
| SBS43 On 12/11/2027 Spot Bond |        |            | 7.81500   | 118.49592 | 7.81500            | 118.47124          |                   |            | 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 |        |            | 5.45500   | 108.09503 | 5.45500            | 108.07923          |                   |            | 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            | 101.91237          |                   |            | 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            | 101.16256          |                   |            | 0.00                         | 0                     | 100,000,00          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| SBS50 On 31/01/2022 Spot Bond |        |            | 4.41000   | 103.18164 | 4.41000            | 103.16936          |                   |            |  | 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 |        |            | 6.08500   | 6.08500   | 6.08500            | 109.48648          |                   |            |  | 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            | 104.46746          |                   |            |  | 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            | 103.76878          |                   |            |  | 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            | 100.78958          |                   |            |  | 0.00        | 264,000,000        | 766,000,00        |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>264,000,000</b> | <b>766,000,00</b> |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>264,000,000</b> | <b>766,000,00</b> |
| SBS56 On 12/06/2022 Spot Bond |        |            | 4.92500   | 105.39722 | 4.92500            | 105.38321          |                   |            |  | 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            | 101.88445          |                   |            |  | 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            | 103.05145          |                   |            |  | 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            | 101.48463          |                   |            |  | 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            | 101.56449          |                   |            |  | 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            | 101.38047          |                   |            |  | 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>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| SBS64 On 31/01/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.97834          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBS64 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBS64</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBS65 On 15/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.38283          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBS65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBS65</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBS66 On 26/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.26726          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBS66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBS66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBS67 On 26/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.92006          |                   |            |  | 0.00        | 600,000,000        | 300,000,000        |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.92589          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.39356          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 1.52000   | 322.60443 | 1.52000            | 322.56428          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.86000   | 4.86000   | 4.86000            | 218.53575          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBSS0 On 19/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.52637          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBSS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBSS01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBSS0 On 19/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.54433          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBSS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBSS02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.75692          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.12793          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total SBT102 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 SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT102 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.35325          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT103 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 104.02676          |                   |            |  | 0.00        | 0                  | 100,000,00        |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| SBT104 On 31/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                   |
| <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            | 103.31322          |                   |            |  | 0.00        | 156,000,000        | 89,000,00         |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>156,000,000</b> | <b>89,000,00</b>  |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>156,000,000</b> | <b>89,000,00</b>  |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.04843          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT203 On 03/12/2023 Spot Bond |        |            | 6.41000   | 111.31335 | 6.41000            | 111.29416          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT204 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71072          |                   |            |  | 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>           |                   |
| SBT205 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.02657          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.45484          |                   |            |  | 0.00        | 624,000,000        | 256,000,00        |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>624,000,000</b> | <b>256,000,00</b> |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>624,000,000</b> | <b>256,000,00</b> |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.39568          |                   |            |  | 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            | 100.16447          |                   |            |  | 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>           |                   |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97282          |                   |            |  | 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 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>          |                   |
| SLI5 On 16/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.62838          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SLI5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SLI5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SLI6 On 16/08/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.65062          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SLI6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SLI6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SLI7 On 16/08/2028 Spot Bond  |        |            | 8.43500   | 106.07826 | 8.43500            | 100.89122          |                   |            |  | 0.00        | 0                 | 250,000,00        |
| <b>Total SLI7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>250,000,00</b> |
| <b>Total For SLI7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>250,000,00</b> |
| SLRA4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65206          |                   |            |  | 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            | 100.75105          |                   |            |  | 0.00        | 64,000,000        | 16,000,00         |
| <b>Total SLRA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>64,000,000</b> | <b>16,000,00</b>  |
| <b>Total For SLRA5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>64,000,000</b> | <b>16,000,00</b>  |
| SLRA6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67544          |                   |            |  | 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>          |                   |
| SLRA7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.66958          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SLRA7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SLRA7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SLRB4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71636          |                   |            |  | 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            | 100.65795          |                   |            |  | 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            | 100.71636          |                   |            |  | 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>          |                   |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SLRB7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.70465          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRB7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78646          |                   |            |  | 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            | 100.19707          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRC5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRC5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRC6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73973          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRC6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRC6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRC7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73387          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRC7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRC7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SNT03 On 12/04/2023 Spot Bond |        |            | 6.84000   | 112.53246 | 6.84000            | 112.51178          |                   |            |  | 0.00        | 0                |            |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55977          |                   |            |  | 0.00        | 0                |            |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.45672          |                   |            |  | 0.00        | 0                |            |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SOLB0 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69645          |                   |            |  | 0.00        | 0                |            |
| <b>Total SOLB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SOLB01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90601          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPDA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPDA12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51575          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPDA13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPDA13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49225          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPDA14 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 SPDA14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| SPDA1 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.50400          |                   |            | 0.00        | 0                  |                    |
| <b>Total SPDA15 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPDA15</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05183          |                   |            | 0.00        | 0                  |                    |
| <b>Total SPG004 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG004</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.33721          |                   |            | 0.00        | 0                  |                    |
| <b>Total SPG005 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG005</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16268          |                   |            | 0.00        | 0                  |                    |
| <b>Total SPG006 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG006</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36646          |                   |            | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total SPG007 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For SPG007</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| SPG00 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.50294          |                   |            | 0.00        | 0                  |                    |
| <b>Total SPG008 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG008</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| SPG00 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20348          |                   |            | 0.00        | 0                  | 500,000,000        |
| <b>Total SPG009 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b> |
| <b>Total For SPG009</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b> |
| SPG01 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52887          |                   |            | 0.00        | 0                  |                    |
| <b>Total SPG010 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For SPG010</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| SPGC0 On 01/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36274          |                   |            | 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            | 102.12876          |                   |            | 0.00        | 200,000,000        | 270,000,000        |
| <b>Total SSA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>270,000,000</b> |
| <b>Total For SSA07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>270,000,000</b> |
| SSA08 On 16/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97195           |                   |            | 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>           |                    |
| SSN01 On 31/01/2025 Spot Bond |        |            | 3.71000   | 3.71000   | 3.71000            | 147.41949          |                   |            | 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 SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN011 On 21/12/2026 Spot Bond |        |            | 7.47000   | 115.76036 | 7.47000            | 115.73717          |                   |            |  | 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>         |            |
| SSN017 On 28/02/2031 Spot Bond |        |            | 8.91500   | 88.51549  | 8.91500            | 88.49417           |                   |            |  | 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>         |            |
| SSN021 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 97.76954           |                   |            |  | 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>         |            |
| SSN029 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16767          |                   |            |  | 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>         |            |
| SSN040 On 13/10/2023 Spot Bond |        |            | 6.44000   | 110.83123 | 6.44000            | 110.81203          |                   |            |  | 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>         |            |
| SSN041 On 31/01/2038 Spot Bond |        |            | 4.92000   | 109.61169 | 4.92000            | 109.58813          |                   |            |  | 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>         |            |
| SSN043 On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 99.46575           |                   |            |  | 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>         |            |
| SSN044 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.95147          |                   |            |  | 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>         |            |
| SSN046 On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.35061          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN047 On 08/12/2023 Spot Bond |        |            | 2.15000   | 2.15000   | 2.15000            | 318.42817          |                   |            |  | 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>         |            |
| SSN050 On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97368          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN05: On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84722          |                   |            |  | 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            | 99.91613           |                   |            |  | 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 |        |            | 3.09500   | 3.09500   | 3.09500            | 150.33125          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/01/2038 Spot Bond |        |            | 5.12000   | 5.12000   | 5.12000            | 106.83502          |                   |            |  | 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 |        |            | 3.99500   | 3.99500   | 3.99500            | 107.18315          |                   |            |  | 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 |        |            | 3.99000   | 3.99000   | 3.99000            | 196.33894          |                   |            |  | 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            | 100.45355          |                   |            |  | 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            | 100.44488          |                   |            |  | 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            | 100.42354          |                   |            |  | 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            | 100.20350          |                   |            |  | 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            | 100.19857          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN074 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 SSN074</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN074 On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.48357          |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN075 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43621          |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN076 On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12339          |                   |            |  | 0.00  | 252,000,000      | 63,000,000 |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 252,000,000      | 63,000,000 |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 252,000,000      | 63,000,000 |
| SSN077 On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19509          |                   |            |  | 0.00  | 156,000,000      | 39,000,000 |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 156,000,000      | 39,000,000 |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 156,000,000      | 39,000,000 |
| SSN078 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51128          |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN081 On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25067          |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN082 On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83960          |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN083 On 07/12/2033 Spot Bond |        |            | 4.78500   | 4.78500   | 4.78500            | 220.10272          |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN084 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 98.98369           |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN089 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 102.06420          |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN093 On 28/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36419          |                   |            |  | 0.00  | 0                |            |
| <b>Total SSN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SSN096</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SSN096 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.48326          |                   |            |  | 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 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            | 100.33462          |                   |            |  | 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 |        |            | 9.73500   | 91.52984  | 9.73500            | 91.50620           |                   |            |  | 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>         |            |
| SSN100 On 28/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36897          |                   |            |  | 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>         |            |
| SSN101 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.12994          |                   |            |  | 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>         |            |
| SSN102 On 31/03/2028 Spot Bond |        |            | 4.03500   | 94.82436  | 4.03500            | 195.81974          |                   |            |  | 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>         |            |
| SSN104 On 07/12/2033 Spot Bond |        |            | 4.96500   | 90.16113  | 4.96500            | 216.36457          |                   |            |  | 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>         |            |
| SSN105 On 04/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74848          |                   |            |  | 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>         |            |
| SSN106 On 10/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69468          |                   |            |  | 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>         |            |
| SSN107 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.96005           |                   |            |  | 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>         |            |
| SSN111 On 11/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19332          |                   |            |  | 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>         |            |
| SSN120 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34795          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN12: On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52025          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 22/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50340          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43772          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37182          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 01/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35477          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 01/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35550          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 15/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.16974          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.09058          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.09245          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09020          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.06500   | 103.12106 | 8.06500            | 103.09878          |                   |            |  | 0.00        | 0                |            |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52012          |                   |            |  | 0.00        | 0                |            |
| <b>Total T14A11 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 T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T14A12 On 21/11/2021 Spot Bond |        |            | 4.16000   | 103.94710 | 4.16000            | 103.93532          |                   |            |  | 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 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |            |
| T16OM On 21/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.44915          |                   |            |  | 0.00        | 0                |            |
| <b>Total T16OM4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T16OM4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A11 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49517          |                   |            |  | 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            | 100.51750          |                   |            |  | 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   | 100.75347 | 7.21000            | 100.73409          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.99252          |                   |            |  | 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>         |            |
| TFS14E On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46806          |                   |            |  | 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>         |            |
| TFS14E On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.40200          |                   |            |  | 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>         |            |
| TFS14E On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77646          |                   |            |  | 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>         |            |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45478          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15E On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88799          |                   |            |  | 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 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            | 101.22411          |                   |            |                               | 0.00                   | 0                    |                   |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             |                   |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             |                   |
| TFS15€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21657          |                   |            |                               | 0.00                   | 0                    |                   |
| <b>Total TFS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             |                   |
| <b>Total For TFS158</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             |                   |
| TFS15€ On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56690          |                   |            |                               | 0.00                   | 0                    |                   |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             |                   |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             |                   |
| TFS161 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59638          |                   |            |                               | 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            | 100.06415          |                   |            |                               | 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            | 101.06743          |                   |            |                               | 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            | 101.47160          |                   |            |                               | 0.00                   | 0                    |                   |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             |                   |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             |                   |
| TFS16€ On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77676          |                   |            |                               | 0.00                   | 0                    | 300,000,0€        |
| <b>Total TFS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             | <b>300,000,0€</b> |
| <b>Total For TFS165</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>             | <b>300,000,0€</b> |
| TFS16€ On 15/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.12527          |                   |            |                               | 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>             |                   |
| TFS167 On 27/09/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 580,000,000,000,000.00        | 65,800,000,000         | 28,600,000,0€        |                   |
| <b>Total TFS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>580,000,000,000,000.00</b> | <b>65,800,000,000</b>  | <b>28,600,000,0€</b> |                   |
| <b>Total For TFS167</b>        |        |            |           |           |                    |                    |                   |            | <b>580,000,000,000,000.00</b> | <b>65,800,000,000</b>  | <b>28,600,000,0€</b> |                   |
| TFS16€ On 27/09/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 650,000,000,000,000.00        | 196,500,000,000        | 78,000,000,0€        |                   |
| <b>Total TFS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>650,000,000,000,000.00</b> | <b>196,500,000,000</b> | <b>78,000,000,0€</b> |                   |
| <b>Total For TFS168</b>        |        |            |           |           |                    |                    |                   |            | <b>650,000,000,000,000.00</b> | <b>196,500,000,000</b> | <b>78,000,000,0€</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         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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            | 100.68499          |                   |            |  | 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 |        |            | 4.16000   | 104.41825 | 4.16000            | 104.40643          |                   |            |  | 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            | 100.65169          |                   |            |  | 0.00        | 898,200,000        | 898,200,000        |
| <b>Total TH14A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>898,200,000</b> | <b>898,200,000</b> |
| <b>Total For TH14A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>898,200,000</b> | <b>898,200,000</b> |
| TH14A On 21/11/2021 Spot Bond |        |            | 4.14500   | 104.04875 | 4.14500            | 104.03701          |                   |            |  | 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            | 100.62034          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH14B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH14B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH14B On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62092          |                   |            |  | 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            | 100.57929          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH14B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH14B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH14C On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.74387          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH14C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH14C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH14C On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73933          |                   |            |  | 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            | 100.63793          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH14C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TH14C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TH14D On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96145          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TH14D1 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 TH14D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13324          |                   |            |  | 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            | 101.06180          |                   |            |  | 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            | 100.52956          |                   |            |  | 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            | 103.44454          |                   |            |  | 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            | 100.45741          |                   |            |  | 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            | 100.51380          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49226          |                   |            |  | 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            | 100.55882          |                   |            |  | 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            | 100.77202          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81873          |                   |            |  | 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            | 100.60479          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92195          |                   |            |  | 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 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            | 100.58132          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.70153          |                   |            |  | 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            | 101.11095          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78934          |                   |            |  | 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            | 100.63019          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41226          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            | 8.49000   | 100.88508 | 8.49000            | 100.86228          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68749          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52260          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49812          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51967          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16A On 21/08/2024 Spot Bond |        |            | 5.76000   | 100.60362 | 5.76000            | 100.58810          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54120          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57642          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57837          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57153          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61846          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60575          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78150          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86434          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81562          |                   |            |  | 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            | 100.56147          |                   |            |  | 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            | 100.59663          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C1 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 TH17C1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| TH17D On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.77602          |                   |            | 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            | 100.43355          |                   |            | 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            | 100.18424          |                   |            | 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  |        |            | 6.14000   | 103.18461 | 6.14000            | 103.16737          |                   |            | 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  |        |            | 7.24000   | 106.70619 | 7.24000            | 106.68522          |                   |            | 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            | 101.24872          |                   |            | 0.00        | 0                  |                   |
| <b>Total TL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For TL26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| TL27 On 24/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.22885          |                   |            | 0.00        | 244,000,000        | 61,000,000        |
| <b>Total TL27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>244,000,000</b> | <b>61,000,000</b> |
| <b>Total For TL27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>244,000,000</b> | <b>61,000,000</b> |
| TL28 On 24/04/2025 Spot Bond  |        |            | 7.94500   | 108.07376 | 7.94500            | 108.05075          |                   |            | 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            | 101.58148          |                   |            | 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            | 100.15850          |                   |            | 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            | 100.46720          |                   |            | 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            | 100.72805          |                   |            | 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 Intert            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|----------------------|-----------------------|
| <b>Total TL32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                       |
| <b>Total For TL32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                       |
| TN23 On 06/11/2023 Spot Bond   |        |            | 6.73000   | 112.12969 | 6.73000            | 112.10952          |                   |            |  | 154,668,860,000.00           | 22,982,000           | 1,127,786,100         |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>154,668,860,000.00</b>    | <b>22,982,000</b>    | <b>1,127,786,100</b>  |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>154,668,860,000.00</b>    | <b>22,982,000</b>    | <b>1,127,786,100</b>  |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 31.10311  | 100.00000          | 31.03464           |                   |            |  | 0.00                         | 0                    |                       |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                       |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                       |
| TN25 On 19/08/2025 Spot Bond   |        |            | 8.33500   | 104.84438 | 8.33500            | 104.82113          |                   |            |  | 273,649,719,000.00           | 32,831,400           | 1,660,030,600         |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>273,649,719,000.00</b>    | <b>32,831,400</b>    | <b>1,660,030,600</b>  |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>273,649,719,000.00</b>    | <b>32,831,400</b>    | <b>1,660,030,600</b>  |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 14.26333  | 100.00000          | 14.23194           |                   |            |  | 0.00                         | 0                    |                       |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                       |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                       |
| TN27 On 14/11/2027 Spot Bond   |        |            | 9.29500   | 101.50483 | 9.29500            | 101.47978          |                   |            |  | 320,881,990,000.00           | 34,522,000           | 33,460,801,400        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>320,881,990,000.00</b>    | <b>34,522,000</b>    | <b>33,460,801,400</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>320,881,990,000.00</b>    | <b>34,522,000</b>    | <b>33,460,801,400</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 12.69754  | 100.00000          | 12.66959           |                   |            |  | 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   |        |            | 10.67000  | 98.75102  | 10.67000           | 103.95660          |                   |            |  | 0.00                         | 0                    | 25,000,000,000        |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>25,000,000,000</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>25,000,000,000</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 115.57615 | 8.00000            | 120.78903          |                   |            |  | 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   |        |            | 11.86000  | 91.40100  | 11.86000           | 96.72865           |                   |            |  | 56,572,200,000,000.00        | 4,770,000,000        | 7,850,000,000         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>56,572,200,000,000.00</b> | <b>4,770,000,000</b> | <b>7,850,000,000</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>56,572,200,000,000.00</b> | <b>4,770,000,000</b> | <b>7,850,000,000</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 99.71432  | 10.75000           | 105.04390          |                   |            |  | 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            | 100.11373          |                   |            |  | 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>             |                       |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value             | Contracts Traded  | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|------------------|
| TR5A2 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.11490          |                   |                           | 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   | 100.13013 | 7.61000            | 102.06162          |                   |                           | 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            | 100.09794          |                   |                           | 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            | 99.83209           |                   |                           | 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 |        |            | 6.15000   | 106.45828 | 6.15000            | 106.44075          |                   |                           | 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            | 100.63632          |                   |                           | 0.00              | 0                 |                  |
| <b>Total TRA3A7 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          |                  |
| <b>Total For TRA3A7</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          |                  |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82162          |                   |                           | 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            | 100.06791          |                   |                           | 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            | 101.10245          |                   |                           | 0.00              | 24,000,000        | 6,000,000        |
| <b>Total TRA4A2 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>24,000,000</b> | <b>6,000,000</b> |
| <b>Total For TRA4A2</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>24,000,000</b> | <b>6,000,000</b> |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16118          |                   |                           | 0.00              | 36,000,000        | 9,000,000        |
| <b>Total TRA4A3 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>36,000,000</b> | <b>9,000,000</b> |
| <b>Total For TRA4A3</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>36,000,000</b> | <b>9,000,000</b> |
| TRA4A On 13/04/2024 Spot Bond |        |            | 6.44000   | 110.68120 | 6.44000            | 110.66204          |                   | 257,600,000,000.00        | 40,000,000        | 10,000,000        |                  |
| <b>Total TRA4A4 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>257,600,000,000.00</b> | <b>40,000,000</b> | <b>10,000,000</b> |                  |
| <b>Total For TRA4A4</b>       |        |            |           |           |                    |                    |                   | <b>257,600,000,000.00</b> | <b>40,000,000</b> | <b>10,000,000</b> |                  |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10245          |                   |                           | 0.00              | 0                 |                  |
| <b>Total TRA4A6 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 TRA4A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16118          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            | 8.62000   | 103.97381 | 8.62000            | 103.94984          |                   |            |  | 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            | 98.88420           |                   |            |  | 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            | 102.12249          |                   |            |  | 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            | 100.13019          |                   |            |  | 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            | 100.16563          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.29697           |                   |            |  | 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            | 98.20638           |                   |            |  | 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>         |            |
| TSP25 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 97.77550           |                   |            |  | 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            | 97.66922           |                   |            |  | 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            | 97.01390           |                   |            |  | 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>         |            |
| TSP26 On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 95.06618           |                   |            |  | 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 TSP260 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP260</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 <sub>On</sub> 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.58801          |                   |            |  | 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 <sub>On</sub> 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.21104          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1B11 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1B11</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1D11 <sub>On</sub> 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.03892          |                   |            |  | 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>         |            |
| TWC37 <sub>On</sub> 08/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.49033          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC378 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC378</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 <sub>On</sub> 14/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.37592          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC379 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC379</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC38 <sub>On</sub> 20/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.23049          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC380 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC380</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC38 <sub>On</sub> 28/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.84315          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC381 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC381</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC38 <sub>On</sub> 05/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.59723          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC382 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC382</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC38 <sub>On</sub> 22/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.48242          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC383 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC383</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC38 <sub>On</sub> 26/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.37023          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC384 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC384</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC38 <sub>On</sub> 07/12/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC385 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC385</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TWC38 On 14/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.13463          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC386 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC386</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UG26 On 09/03/2026 Spot Bond  |        |            | 9.91000   | 105.54799 | 9.91000            | 105.51979          |                   |            |  | 0.00        | 0                |            |
| <b>Total UG26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UG26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62869          |                   |            |  | 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            | 100.70470          |                   |            |  | 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            | 100.73976          |                   |            |  | 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            | 100.89153          |                   |            |  | 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            | 101.21793          |                   |            |  | 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            | 101.03808          |                   |            |  | 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>         |            |
| VKE14 On 27/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50784          |                   |            |  | 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            | 100.61229          |                   |            |  | 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            | 100.63563          |                   |            |  | 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>         |            |
| VKE17 On 27/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45073          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE17 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 VKE17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>               |                       |
| VKE18 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49422          |                   |            | 0.00                 | 0                      |                       |
| <b>Total VKE18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>               |                       |
| <b>Total For VKE18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>               |                       |
| WHL02 On 02/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92982           |                   |            | 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            | 100.18362          |                   |            | 0.00                 | 0                      |                       |
| <b>Total WHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>               |                       |
| <b>Total For WHL03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>               |                       |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1.34e+017</b>     | <b>627,880,612,900</b> | <b>104,584,199,32</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            | <b>1.34e+017</b>     | <b>627,880,612,900</b> | <b>104,584,199,32</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            | <b>1.34e+017</b>     | <b>627,880,614,547</b> | <b>104,585,200,35</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            | <b>11 768 884.00</b> | <b>15,600</b>          | <b>143,86</b>         |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            | <b>1.34e+017</b>     | <b>627,880,630,147</b> | <b>104,585,344,25</b> |