



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/12/2021

| 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 | 03/02/2022 | Bond Future |        |            | 11.53893  | 77.53595  | 11.53413           | 77.56065           |                   |            | 0.00          | 0                | 26            |
| ES33                     | On | 05/05/2022 | Bond Future |        |            | 11.78060  | 74.69577  | 11.77549           | 74.72129           |                   |            | 0.00          | 0                | 8             |
| ES33                     | On | 04/08/2022 | Bond Future |        |            | 12.03257  | 75.58149  | 12.02719           | 75.60756           |                   |            | 0.00          | 0                |               |
| ES33                     | On | 03/11/2022 | Bond Future |        |            | 12.28804  | 72.81358  | 12.28238           | 72.84019           |                   |            | 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 | 03/02/2022 | Bond Future |        |            | 11.99566  | 76.07142  | 11.95958           | 76.28394           |                   |            | 0.00          | 0                | 3,57          |
| ES42                     | On | 05/05/2022 | Bond Future |        |            | 12.22309  | 72.73265  | 12.18532           | 72.94824           |                   |            | 0.00          | 0                | 1,18          |
| ES42                     | On | 04/08/2022 | Bond Future |        |            | 12.45367  | 73.59356  | 12.41420           | 73.81203           |                   |            | 0.00          | 0                |               |
| ES42                     | On | 03/11/2022 | Bond Future |        |            | 12.68824  | 70.32092  | 12.64695           | 70.54240           |                   |            | 0.00          | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>4,76</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>4,76</b>   |
| I2025                    | On | 03/02/2022 | Bond Future |        |            | 154.73167 | 154.73167 | 154.69933          | 154.69933          |                   |            | 30,017,943.98 | 194              | 5,47          |
| I2025                    | On | 05/05/2022 | Bond Future |        |            | 156.60242 | 156.60242 | 156.57072          | 156.57072          |                   |            | 9,865,952.46  | 63               | 16            |
| I2025                    | On | 04/08/2022 | Bond Future |        |            | 156.94724 | 156.94724 | 156.91534          | 156.91534          |                   |            | 0.00          | 0                |               |

an  
est

33

37

0

0

**10**

**10**

79

30

0

0

**19**

**19**

16

34

0

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2025                     | On | 03/11/2022 | Bond Future |        |            | 158.94288 | 158.94288 | 158.91108          | 158.91108          |                   |            | 0.00                  | 0                |               |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>39,883,896.44</b>  | <b>257</b>       | <b>5,58</b>   |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>39,883,896.44</b>  | <b>257</b>       | <b>5,58</b>   |
| I2029                     | On | 03/02/2022 | Bond Future |        |            | 113.20088 | 113.20088 | 113.56663          | 113.56663          |                   |            | 179,310,193.92        | 1,584            | 3,87          |
| I2029                     | On | 05/05/2022 | Bond Future |        |            | 113.37203 | 113.37203 | 113.74290          | 113.74290          |                   |            | 0.00                  | 0                | 18            |
| I2029                     | On | 04/08/2022 | Bond Future |        |            | 114.78870 | 114.78870 | 115.16454          | 115.16454          |                   |            | 0.00                  | 0                |               |
| I2029                     | On | 03/11/2022 | Bond Future |        |            | 115.02462 | 115.02462 | 115.40540          | 115.40540          |                   |            | 0.00                  | 0                |               |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>179,310,193.92</b> | <b>1,584</b>     | <b>4,05</b>   |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>179,310,193.92</b> | <b>1,584</b>     | <b>4,05</b>   |
| I2033                     | On | 03/02/2022 | Bond Future |        |            | 110.30683 | 110.30683 | 111.10257          | 111.10257          |                   |            | 0.00                  | 0                | 7,38          |
| I2033                     | On | 05/05/2022 | Bond Future |        |            | 110.36121 | 110.36121 | 111.16738          | 111.16738          |                   |            | 0.00                  | 0                | 2,11          |
| I2033                     | On | 04/08/2022 | Bond Future |        |            | 111.74028 | 111.74028 | 112.55677          | 112.55677          |                   |            | 0.00                  | 0                |               |
| I2033                     | On | 03/11/2022 | Bond Future |        |            | 111.85681 | 111.85681 | 112.68384          | 112.68384          |                   |            | 0.00                  | 0                |               |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9,51</b>   |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9,51</b>   |
| I2038                     | On | 03/02/2022 | Bond Future |        |            | 125.90232 | 125.90232 | 125.88678          | 125.88678          |                   |            | 0.00                  | 0                | 6,28          |
| I2038                     | On | 05/05/2022 | Bond Future |        |            | 127.42453 | 127.42453 | 127.40966          | 127.40966          |                   |            | 0.00                  | 0                | 61            |
| I2038                     | On | 04/08/2022 | Bond Future |        |            | 127.20341 | 127.20341 | 127.18845          | 127.18845          |                   |            | 0.00                  | 0                |               |
| I2038                     | On | 03/11/2022 | Bond Future |        |            | 128.82095 | 128.82095 | 128.80631          | 128.80631          |                   |            | 0.00                  | 0                |               |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,97</b>   |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,97</b>   |
| I2046                     | On | 03/02/2022 | Bond Future |        |            | 114.62589 | 114.62589 | 115.48412          | 115.48412          |                   |            | 0.00                  | 0                | 15,50         |
| I2046                     | On | 05/05/2022 | Bond Future |        |            | 114.13013 | 114.13013 | 114.99968          | 114.99968          |                   |            | 0.00                  | 0                | 11            |
| I2046                     | On | 04/08/2022 | Bond Future |        |            | 115.55637 | 115.55637 | 116.43715          | 116.43715          |                   |            | 0.00                  | 0                |               |
| I2046                     | On | 03/11/2022 | Bond Future |        |            | 115.10328 | 115.10328 | 115.99511          | 115.99511          |                   |            | 0.00                  | 0                |               |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>15,67</b>  |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>15,67</b>  |
| I2050                     | On | 03/02/2022 | Bond Future |        |            | 116.73574 | 116.73574 | 117.38422          | 117.38422          |                   |            | 0.00                  | 0                | 9,28          |
| I2050                     | On | 05/05/2022 | Bond Future |        |            | 118.14691 | 118.14691 | 118.80408          | 118.80408          |                   |            | 0.00                  | 0                | 31            |
| I2050                     | On | 04/08/2022 | Bond Future |        |            | 117.60975 | 117.60975 | 118.27514          | 118.27514          |                   |            | 0.00                  | 0                |               |
| I2050                     | On | 03/11/2022 | Bond Future |        |            | 119.10530 | 119.10530 | 119.77959          | 119.77959          |                   |            | 0.00                  | 0                |               |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9,65</b>   |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9,65</b>   |
| R186                      | On | 03/02/2022 | Bond Future |        |            | 7.95334   | 111.50442 | 7.98396            | 111.37533          |                   | 5.73       | 121,651,322.22        | 1,091            | 69,92         |
| R186                      | On | 05/05/2022 | Bond Future |        |            | 8.17162   | 112.82492 | 8.20420            | 112.69507          |                   | 5.72       | 0.00                  | 0                | 4,57          |
| R186                      | On | 04/08/2022 | Bond Future |        |            | 8.40837   | 108.87384 | 8.44328            | 108.74258          |                   | 5.75       | 0.00                  | 0                |               |
| R186                      | On | 03/11/2022 | Bond Future |        |            | 8.65241   | 110.28376 | 8.68986            | 110.15139          |                   | 5.63       | 0.00                  | 0                |               |

| Contract Details         |    |            |             | 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>121,651,322.22</b> | <b>1,091</b>     | <b>74,44</b> |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Call       |           |           | 126.17000          | 0.12617            | 127,940           | 5.56       | 0.00                  | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.28   | Put        |           |           | 3,142.42000        | 3.14242            | 3,015,100         | 5.56       | 0.00                  | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Call       |           |           | 130.93000          | 0.13093            | 132,870           | 5.56       | 0.00                  | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.29   | Put        |           |           | 3,103.62000        | 3.10362            | 2,976,470         | 5.56       | 0.00                  | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Call       |           |           | 135.83000          | 0.13583            | 137,950           | 5.56       | 0.00                  | 0                |              |
| R186                     | On | 03/02/2022 | Bond Future | 7.30   | Put        |           |           | 3,064.97000        | 3.06497            | 2,938,000         | 5.56       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 9.18   | Put        |           |           | 461.22000          | 0.46122            | 425,590           | 6.22       | 0.00                  | 0                | 4            |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Call       |           |           | 1,848.35000        | 1.84835            | 1,903,660         | 5.74       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.31   | Put        |           |           | 1,428.02000        | 1.42802            | 1,353,480         | 5.74       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Call       |           |           | 1,870.42000        | 1.87042            | 1,926,250         | 5.75       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.32   | Put        |           |           | 1,410.47000        | 1.41047            | 1,336,450         | 5.75       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.35   | Call       |           |           | 1,938.04000        | 1.93804            | 1,995,400         | 5.76       | 0.00                  | 0                | 4            |
| R186                     | On | 05/05/2022 | Bond Future | 8.35   | Put        |           |           | 1,359.33000        | 1.35933            | 1,286,840         | 5.76       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.88   | Call       |           |           | 1,024.08000        | 1.02408            | 1,058,340         | 5.56       | 0.00                  | 0                | 4            |
| R186                     | On | 05/05/2022 | Bond Future | 7.88   | Put        |           |           | 2,324.85000        | 2.32485            | 2,229,260         | 5.56       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.14   | Call       |           |           | 1,490.89000        | 1.49089            | 1,537,620         | 5.68       | 0.00                  | 0                | 4            |
| R186                     | On | 05/05/2022 | Bond Future | 8.14   | Put        |           |           | 1,746.94000        | 1.74694            | 1,663,820         | 5.68       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Call       |           |           | 1,826.14000        | 1.82614            | 1,880,940         | 5.74       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.30   | Put        |           |           | 1,445.45000        | 1.44545            | 1,370,400         | 5.74       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 6.73   | Call       |           |           | 105.15000          | 0.10515            | 108,550           | 5.39       | 0.00                  | 0                | 3,6          |
| R186                     | On | 05/05/2022 | Bond Future | 6.73   | Put        |           |           | 6,179.65000        | 6.17965            | 6,053,200         | 5.39       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.28   | Call       |           |           | 318.30000          | 0.31830            | 330,380           | 5.22       | 0.00                  | 0                | 4            |
| R186                     | On | 05/05/2022 | Bond Future | 7.28   | Put        |           |           | 4,078.13000        | 4.07813            | 3,960,360         | 5.22       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.48   | Call       |           |           | 495.97000          | 0.49597            | 514,140           | 5.34       | 0.00                  | 0                | 3,6          |
| R186                     | On | 05/05/2022 | Bond Future | 8.64   | Call       |           |           | 2,658.68000        | 2.65868            | 2,730,490         | 5.88       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.64   | Put        |           |           | 940.31000          | 0.94031            | 882,270           | 5.88       | 0.00                  | 0                | 4,0          |
| R186                     | On | 05/05/2022 | Bond Future | 8.94   | Call       |           |           | 3,517.11000        | 3.51711            | 3,602,250         | 6.07       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 8.94   | Put        |           |           | 635.58000          | 0.63558            | 590,870           | 6.07       | 0.00                  | 0                | 4            |
| R186                     | On | 05/05/2022 | Bond Future | 9.18   | Call       |           |           | 4,261.89000        | 4.26189            | 4,356,110         | 6.22       | 0.00                  | 0                |              |
| R186                     | On | 05/05/2022 | Bond Future | 7.48   | Put        |           |           | 3,428.56000        | 3.42856            | 3,316,880         | 5.34       | 0.00                  | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 7.96   | Put        |           |           | 2,978.41000        | 2.97841            | 2,883,590         | 5.46       | 0.00                  | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 8.13   | Put        |           |           | 2,604.55000        | 2.60455            | 2,516,080         | 5.56       | 0.00                  | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 9.78   | Call       |           |           | 5,469.66000        | 5.46966            | 5,567,630         | 6.53       | 0.00                  | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 9.78   | Put        |           |           | 591.00000          | 0.59100            | 557,710           | 6.53       | 0.00                  | 0                | 3,6          |
| R186                     | On | 04/08/2022 | Bond Future | 6.96   | Call       |           |           | 222.62000          | 0.22262            | 231,610           | 5.06       | 0.00                  | 0                | 3,6          |
| R186                     | On | 04/08/2022 | Bond Future | 6.96   | Put        |           |           | 5,980.84000        | 5.98084            | 5,858,570         | 5.06       | 0.00                  | 0                |              |
| R186                     | On | 04/08/2022 | Bond Future | 7.96   | Call       |           |           | 1,143.30000        | 1.14330            | 1,179,740         | 5.46       | 0.00                  | 0                | 3,6          |
| R186                     | On | 04/08/2022 | Bond Future | 8.14   | Call       |           |           | 1,436.24000        | 1.43624            | 1,479,410         | 5.57       | 0.00                  | 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   |       |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------|-----------------------|------------------|--------------|-------|
| R186                      | On | 04/08/2022 | Bond Future | 8.14       | Put       |           |                    | 2,583.31000        | 2.58331           | 2,495,220  | 5.57      | 0.00                  | 0                |              |       |
| R186                      | On | 04/08/2022 | Bond Future | 8.15       | Call      |           |                    | 1,453.54000        | 1.45354           | 1,497,080  | 5.57      | 0.00                  | 0                |              |       |
| R186                      | On | 04/08/2022 | Bond Future | 8.15       | Put       |           |                    | 2,562.54000        | 2.56254           | 2,474,820  | 5.57      | 0.00                  | 0                |              |       |
| R186                      | On | 04/08/2022 | Bond Future | 8.13       | Call      |           |                    | 1,419.40000        | 1.41940           | 1,462,190  | 5.56      | 0.00                  | 0                |              |       |
| R186                      | On | 03/11/2022 | Bond Future | 8.55       | Call      |           |                    | 2,074.30000        | 2.07430           | 2,127,380  | 5.54      | 0.00                  | 0                |              |       |
| R186                      | On | 03/11/2022 | Bond Future | 8.55       | Put       |           |                    | 2,569.71000        | 2.56971           | 2,490,420  | 5.54      | 0.00                  | 0                |              |       |
| R186                      | On | 03/11/2022 | Bond Future | 8.53       | Call      |           |                    | 2,038.35000        | 2.03835           | 2,090,800  | 5.53      | 0.00                  | 0                |              |       |
| R186                      | On | 03/11/2022 | Bond Future | 8.53       | Put       |           |                    | 2,604.84000        | 2.60484           | 2,524,920  | 5.53      | 0.00                  | 0                |              |       |
| R186                      | On | 03/11/2022 | Bond Future | 8.54       | Call      |           |                    | 2,056.49000        | 2.05649           | 2,109,250  | 5.54      | 0.00                  | 0                |              |       |
| R186                      | On | 03/11/2022 | Bond Future | 8.54       | Put       |           |                    | 2,587.43000        | 2.58743           | 2,507,820  | 5.54      | 0.00                  | 0                |              |       |
| <b>Total R186 Option</b>  |    |            |             |            |           |           |                    |                    |                   |            |           | <b>0.00</b>           | <b>0</b>         | <b>24,72</b> |       |
| <b>Total For R186</b>     |    |            |             |            |           |           |                    |                    |                   |            |           | <b>121,651,322.22</b> | <b>1,091</b>     | <b>99,16</b> |       |
| R197                      | On | 03/02/2022 | Bond Future |            |           | 322.07582 |                    | 322.07582          |                   | 322.22820  | 322.22820 | 0.00                  | 0                | 1,11         |       |
| R197                      | On | 05/05/2022 | Bond Future |            |           | 325.96925 |                    | 325.96925          |                   | 326.12565  | 326.12565 | 0.00                  | 0                | 2,           |       |
| R197                      | On | 04/08/2022 | Bond Future |            |           | 321.68178 |                    | 321.68178          |                   | 321.84025  | 321.84025 | 0.00                  | 0                |              |       |
| R197                      | On | 03/11/2022 | Bond Future |            |           | 325.77288 |                    | 325.77288          |                   | 325.93439  | 325.93439 | 0.00                  | 0                |              |       |
| <b>Total R197 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            |           | <b>0.00</b>           | <b>0</b>         | <b>1,36</b>  |       |
| <b>Total For R197</b>     |    |            |             |            |           |           |                    |                    |                   |            |           | <b>0.00</b>           | <b>0</b>         | <b>1,36</b>  |       |
| R202                      | On | 03/02/2022 | Bond Future |            |           | 241.06368 |                    | 241.06368          |                   | 242.66788  | 242.66788 | 0.00                  | 0                | 7,66         |       |
| R202                      | On | 05/05/2022 | Bond Future |            |           | 243.97766 |                    | 243.97766          |                   | 245.60301  | 245.60301 | 0.00                  | 0                | 4,           |       |
| R202                      | On | 04/08/2022 | Bond Future |            |           | 242.58564 |                    | 242.58564          |                   | 244.23145  | 244.23145 | 0.00                  | 0                |              |       |
| R202                      | On | 03/11/2022 | Bond Future |            |           | 245.67030 |                    | 245.67030          |                   | 247.33772  | 247.33772 | 0.00                  | 0                |              |       |
| <b>Total R202 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            |           | <b>0.00</b>           | <b>0</b>         | <b>8,10</b>  |       |
| <b>Total For R202</b>     |    |            |             |            |           |           |                    |                    |                   |            |           | <b>0.00</b>           | <b>0</b>         | <b>8,10</b>  |       |
| R2023                     | On | 03/02/2022 | Bond Future |            |           | 5.20003   |                    | 106.02771          |                   | 5.18046    | 106.04796 | 1.14                  | 0.00             | 0            | 16,32 |
| R2023                     | On | 05/05/2022 | Bond Future |            |           | 5.32654   |                    | 103.37311          |                   | 5.29983    | 103.39432 | 0.99                  | 0.00             | 0            | 8,    |
| R2023                     | On | 04/08/2022 | Bond Future |            |           | 5.50975   |                    | 104.60913          |                   | 5.47010    | 104.63109 | 0.69                  | 0.00             | 0            |       |
| R2023                     | On | 03/11/2022 | Bond Future |            |           | 5.87538   |                    | 102.03545          |                   | 5.80265    | 102.05782 | 0.70                  | 0.00             | 0            |       |
| <b>Total R2023 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |           | <b>0.00</b>           | <b>0</b>         | <b>17,16</b> |       |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06       | Call      |           |                    | 133.43000          | 0.13343           | 120,560    | 1.15      | 0.00                  | 0                |              |       |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06       | Put       |           |                    | 258.19000          | 0.25819           | 265,570    | 1.15      | 0.00                  | 0                |              |       |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07       | Call      |           |                    | 137.89000          | 0.13789           | 124,810    | 1.15      | 0.00                  | 0                |              |       |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07       | Put       |           |                    | 252.29000          | 0.25229           | 259,460    | 1.15      | 0.00                  | 0                |              |       |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08       | Call      |           |                    | 142.44000          | 0.14244           | 129,150    | 1.16      | 0.00                  | 0                |              |       |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08       | Put       |           |                    | 246.47000          | 0.24647           | 253,430    | 1.16      | 0.00                  | 0                |              |       |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29       | Put       |           |                    | 69.29000           | 0.06929           | 70,730     | 1.23      | 0.00                  | 0                |              |       |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30       | Call      |           |                    | 857.80000          | 0.85780           | 838,010    | 1.23      | 0.00                  | 0                |              |       |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30       | Put       |           |                    | 68.32000           | 0.06832           | 69,740     | 1.23      | 0.00                  | 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   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|--------------|
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Call       |           |           | 864.69000          | 0.86469            | 844,870           | 1.23       |  | 0.00                  | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Put        |           |           | 67.37000           | 0.06737            | 68,760            | 1.23       |  | 0.00                  | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Call       |           |           | 850.92000          | 0.85092            | 831,150           | 1.23       |  | 0.00                  | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.03   | Call       |           |           | 440.38000          | 0.44038            | 423,980           | 0.76       |  | 0.00                  | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.03   | Put        |           |           | 131.04000          | 0.13104            | 136,600           | 0.76       |  | 0.00                  | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.04   | Call       |           |           | 444.45000          | 0.44445            | 427,990           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.04   | Put        |           |           | 129.61000          | 0.12961            | 135,110           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.05   | Call       |           |           | 448.54000          | 0.44854            | 432,020           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 04/08/2022 | Bond Future | 6.05   | Put        |           |           | 128.19000          | 0.12819            | 133,630           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.27   | Put        |           |           | 231.45000          | 0.23145            | 239,680           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.25   | Call       |           |           | 370.77000          | 0.37077            | 356,700           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.25   | Put        |           |           | 233.31000          | 0.23331            | 241,610           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.26   | Call       |           |           | 372.90000          | 0.37290            | 358,800           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.26   | Put        |           |           | 232.38000          | 0.23238            | 240,650           | 0.77       |  | 0.00                  | 0                |              |
| R2023                     | On | 03/11/2022 | Bond Future | 6.27   | Call       |           |           | 375.04000          | 0.37504            | 360,900           | 0.77       |  | 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>17,16</b> |
| R2030                     | On | 03/02/2022 | Bond Future |        |            | 9.60049   | 91.39168  | 9.59497            | 91.42024           |                   | 9.33       |  | 177,117,075.84        | 1,938            | 83,55        |
| R2030                     | On | 05/05/2022 | Bond Future |        |            | 9.81845   | 92.47461  | 9.81253            | 92.50419           |                   | 9.10       |  | 0.00                  | 0                | 14,76        |
| R2030                     | On | 04/08/2022 | Bond Future |        |            | 10.05305  | 89.55485  | 10.04678           | 89.58504           |                   | 9.11       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/11/2022 | Bond Future |        |            | 10.27862  | 90.72259  | 10.27197           | 90.75347           |                   | 8.82       |  | 0.00                  | 0                |              |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            |  | <b>177,117,075.84</b> | <b>1,938</b>     | <b>98,35</b> |
| R2030                     | On | 03/02/2022 | Bond Future | 8.85   | Put        |           |           | 4,124.12000        | 4.12412            | 4,133,950         | 8.78       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.80   | Call       |           |           | 1,942.86000        | 1.94286            | 1,889,290         | 9.60       |  | 0.00                  | 0                | 95           |
| R2030                     | On | 03/02/2022 | Bond Future | 9.80   | Put        |           |           | 889.69000          | 0.88969            | 864,680           | 9.60       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.90   | Call       |           |           | 2,285.35000        | 2.28535            | 2,231,850         | 9.73       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.90   | Put        |           |           | 724.17000          | 0.72417            | 699,230           | 9.73       |  | 0.00                  | 0                | 8,00         |
| R2030                     | On | 03/02/2022 | Bond Future | 10.85  | Call       |           |           | 6,283.93000        | 6.28393            | 6,246,570         | 10.92      |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 10.85  | Put        |           |           | 75.36000           | 0.07536            | 66,560            | 10.92      |  | 0.00                  | 0                | 1,00         |
| R2030                     | On | 03/02/2022 | Bond Future | 9.45   | Call       |           |           | 977.89000          | 0.97789            | 930,550           | 9.29       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.45   | Put        |           |           | 1,732.07000        | 1.73207            | 1,713,290         | 9.29       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.60   | Call       |           |           | 1,345.58000        | 1.34558            | 1,294,210         | 9.41       |  | 0.00                  | 0                | 1,00         |
| R2030                     | On | 03/02/2022 | Bond Future | 9.60   | Put        |           |           | 1,319.56000        | 1.31956            | 1,296,750         | 9.41       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.78   | Call       |           |           | 1,877.31000        | 1.87731            | 1,823,820         | 9.58       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.78   | Put        |           |           | 926.19000          | 0.92619            | 901,260           | 9.58       |  | 0.00                  | 0                | 10           |
| R2030                     | On | 03/02/2022 | Bond Future | 9.40   | Call       |           |           | 871.15000          | 0.87115            | 825,580           | 9.25       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.40   | Put        |           |           | 1,887.30000        | 1.88730            | 1,870,290         | 9.25       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.43   | Call       |           |           | 934.29000          | 0.93429            | 887,630           | 9.28       |  | 0.00                  | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.43   | Put        |           |           | 1,793.14000        | 1.79314            | 1,775,040         | 9.28       |  | 0.00                  | 0                |              |

| 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 | 9.44       | Call      |           | 955.87000          | 0.95587            | 908,860           | 9.28       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.44       | Put       |           | 1,762.37000        | 1.76237            | 1,743,920         | 9.28       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.10       | Call      |           | 384.76000          | 0.38476            | 353,290           | 8.99       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.10       | Put       |           | 2,992.87000        | 2.99287            | 2,989,960         | 8.99       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.20       | Call      |           | 519.01000          | 0.51901            | 482,330           | 9.09       | 0.00  | 0                | 98         |
| R2030            | On | 03/02/2022 | Bond Future | 9.20       | Put       |           | 2,592.60000        | 2.59260            | 2,584,480         | 9.09       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 9.35       | Call      |           | 772.13000          | 0.77213            | 728,530           | 9.22       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.39       | Call      |           | 21.49000           | 0.02149            | 17,260            | 8.53       | 0.00  | 0                | 10         |
| R2030            | On | 03/02/2022 | Bond Future | 8.39       | Put       |           | 6,539.11000        | 6.53911            | 6,563,440         | 8.53       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.80       | Call      |           | 133.94000          | 0.13394            | 117,470           | 8.74       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.80       | Put       |           | 4,369.23000        | 4.36923            | 4,381,320         | 8.74       | 0.00  | 0                |            |
| R2030            | On | 03/02/2022 | Bond Future | 8.85       | Call      |           | 162.51000          | 0.16251            | 143,780           | 8.78       | 0.00  | 0                | 1,00       |
| R2030            | On | 03/02/2022 | Bond Future | 9.35       | Put       |           | 2,051.20000        | 2.05120            | 2,036,160         | 9.22       | 0.00  | 0                | 10         |
| R2030            | On | 05/05/2022 | Bond Future | 10.19      | Call      |           | 3,240.85000        | 3.24085            | 3,200,510         | 9.46       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.19      | Put       |           | 1,379.72000        | 1.37972            | 1,368,960         | 9.46       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.20      | Call      |           | 3,273.34000        | 3.27334            | 3,232,940         | 9.47       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.20      | Put       |           | 1,363.58000        | 1.36358            | 1,352,760         | 9.47       | 0.00  | 0                | 20         |
| R2030            | On | 05/05/2022 | Bond Future | 8.81       | Call      |           | 405.32000          | 0.40532            | 388,360           | 8.45       | 0.00  | 0                | 20         |
| R2030            | On | 05/05/2022 | Bond Future | 8.89       | Call      |           | 481.53000          | 0.48153            | 462,710           | 8.50       | 0.00  | 0                | 1,80       |
| R2030            | On | 05/05/2022 | Bond Future | 8.89       | Put       |           | 5,244.67000        | 5.24467            | 5,255,430         | 8.50       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.35       | Call      |           | 1,121.68000        | 1.12168            | 1,092,300         | 8.84       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 9.35       | Put       |           | 3,470.86000        | 3.47086            | 3,471,060         | 8.84       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 7.73       | Call      |           | 35.75000           | 0.03575            | 32,770            | 8.66       | 0.00  | 0                | 20         |
| R2030            | On | 05/05/2022 | Bond Future | 9.95       | Put       |           | 1,822.92000        | 1.82292            | 1,813,910         | 9.24       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 7.73       | Put       |           | 11,249.53000       | 11.24953           | 11,276,130        | 8.66       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.14       | Call      |           | 97.74000           | 0.09774            | 91,290            | 8.56       | 0.00  | 0                | 1,80       |
| R2030            | On | 05/05/2022 | Bond Future | 8.14       | Put       |           | 8,970.19000        | 8.97019            | 8,993,320         | 8.56       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.47       | Call      |           | 202.10000          | 0.20210            | 191,300           | 8.47       | 0.00  | 0                | 1,00       |
| R2030            | On | 05/05/2022 | Bond Future | 8.47       | Put       |           | 7,239.33000        | 7.23933            | 7,258,110         | 8.47       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 8.81       | Put       |           | 5,596.39000        | 5.59639            | 5,609,010         | 8.45       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.21      | Call      |           | 3,305.96000        | 3.30596            | 3,265,520         | 9.48       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 10.21      | Put       |           | 1,347.60000        | 1.34760            | 1,336,740         | 9.48       | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 11.04      | Call      |           | 6,379.76000        | 6.37976            | 6,339,760         | 10.48      | 0.00  | 0                |            |
| R2030            | On | 05/05/2022 | Bond Future | 11.04      | Put       |           | 504.12000          | 0.50412            | 493,700           | 10.48      | 0.00  | 0                | 1,80       |
| R2030            | On | 05/05/2022 | Bond Future | 9.95       | Call      |           | 2,506.46000        | 2.50646            | 2,467,870         | 9.24       | 0.00  | 0                |            |
| R2030            | On | 04/08/2022 | Bond Future | 9.05       | Put       |           | 5,742.41000        | 5.74241            | 5,754,180         | 8.50       | 0.00  | 0                |            |
| R2030            | On | 04/08/2022 | Bond Future | 9.54       | Call      |           | 1,522.84000        | 1.52284            | 1,496,740         | 8.83       | 0.00  | 0                |            |
| R2030            | On | 04/08/2022 | Bond Future | 9.54       | Put       |           | 4,006.08000        | 4.00608            | 4,010,170         | 8.83       | 0.00  | 0                |            |
| R2030            | On | 04/08/2022 | Bond Future | 9.55       | Call      |           | 1,541.35000        | 1.54135            | 1,515,110         | 8.83       | 0.00  | 0                |            |
| R2030            | On | 04/08/2022 | Bond Future | 9.55       | Put       |           | 3,974.75000        | 3.97475            | 3,978,700         | 8.83       | 0.00  | 0                |            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030                     | On | 04/08/2022 | Bond Future | 8.30       | Call      |           | 245.66000          | 0.24566            | 236,800           | 8.53       | 0.00                  | 0                | 80            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.56       | Call      |           | 1,559.99000        | 1.55999            | 1,533,610         | 8.84       | 0.00                  | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 9.56       | Put       |           | 3,943.58000        | 3.94358            | 3,947,390         | 8.84       | 0.00                  | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 10.95      | Call      |           | 5,402.73000        | 5.40273            | 5,365,560         | 9.98       | 0.00                  | 0                |               |
| R2030                     | On | 04/08/2022 | Bond Future | 10.95      | Put       |           | 1,185.24000        | 1.18524            | 1,178,260         | 9.98       | 0.00                  | 0                | 80            |
| R2030                     | On | 04/08/2022 | Bond Future | 9.05       | Call      |           | 774.27000          | 0.77427            | 755,850           | 8.50       | 0.00                  | 0                | 80            |
| R2030                     | On | 04/08/2022 | Bond Future | 8.30       | Put       |           | 9,184.24000        | 9.18424            | 9,205,570         | 8.53       | 0.00                  | 0                |               |
| R2030                     | On | 03/11/2022 | Bond Future | 10.08      | Put       |           | 3,478.54000        | 3.47854            | 3,481,290         | 8.73       | 0.00                  | 0                |               |
| R2030                     | On | 03/11/2022 | Bond Future | 10.09      | Call      |           | 2,603.24000        | 2.60324            | 2,575,010         | 8.73       | 0.00                  | 0                |               |
| R2030                     | On | 03/11/2022 | Bond Future | 10.09      | Put       |           | 3,453.80000        | 3.45380            | 3,456,450         | 8.73       | 0.00                  | 0                |               |
| R2030                     | On | 03/11/2022 | Bond Future | 10.10      | Call      |           | 2,625.97000        | 2.62597            | 2,597,650         | 8.74       | 0.00                  | 0                |               |
| R2030                     | On | 03/11/2022 | Bond Future | 10.10      | Put       |           | 3,429.52000        | 3.42952            | 3,432,080         | 8.74       | 0.00                  | 0                |               |
| R2030                     | On | 03/11/2022 | Bond Future | 10.08      | Call      |           | 2,580.94000        | 2.58094            | 2,552,810         | 8.73       | 0.00                  | 0                |               |
| <b>Total R2030 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>24,82</b>  |
| <b>Total For R2030</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>177,117,075.84</b> | <b>1,938</b>     | <b>123,17</b> |
| R2032                     | On | 03/02/2022 | Bond Future |            |           | 10.03998  | 91.72273           | 10.04965           | 91.66673          | 10.22      | 595,647,408.62        | 6,494            | 124,40        |
| R2032                     | On | 05/05/2022 | Bond Future |            |           | 10.24448  | 88.66282           | 10.25446           | 88.60678          | 10.35      | 0.00                  | 0                | 20,40         |
| R2032                     | On | 04/08/2022 | Bond Future |            |           | 10.45703  | 89.69978           | 10.46741           | 89.64326          | 9.87       | 0.00                  | 0                |               |
| R2032                     | On | 03/11/2022 | Bond Future |            |           | 10.67087  | 86.72389           | 10.68165           | 86.66700          | 10.05      | 0.00                  | 0                |               |
| <b>Total R2032 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>595,647,408.62</b> | <b>6,494</b>     | <b>144,85</b> |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Call      |           | 21.54000           | 0.02154            | 18,660            | 8.96       | 0.00                  | 0                | 10            |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Put       |           | 6,958.70000        | 6.95870            | 6,899,820         | 8.96       | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14       | Call      |           | 69.73000           | 0.06973            | 63,260            | 9.10       | 0.00                  | 0                | 0             |
| R2032                     | On | 03/02/2022 | Bond Future | 10.95      | Call      |           | 5,219.30000        | 5.21930            | 5,249,850         | 11.66      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.95      | Put       |           | 206.99000          | 0.20699            | 181,540           | 11.66      | 0.00                  | 0                | 40            |
| R2032                     | On | 03/02/2022 | Bond Future | 11.13      | Call      |           | 6,099.13000        | 6.09913            | 6,136,570         | 11.87      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.65      | Call      |           | 3,798.40000        | 3.79840            | 3,815,340         | 11.15      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.65      | Put       |           | 412.87000          | 0.41287            | 373,810           | 11.15      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.66      | Call      |           | 3,844.14000        | 3.84414            | 3,861,580         | 11.16      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.57       | Put       |           | 3,244.18000        | 3.24418            | 3,172,530         | 9.65       | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.90      | Call      |           | 4,976.84000        | 4.97684            | 5,005,350         | 11.57      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.90      | Put       |           | 232.73000          | 0.23273            | 205,240           | 11.57      | 0.00                  | 0                | 90            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Call      |           | 2,876.71000        | 2.87671            | 2,882,810         | 10.80      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Put       |           | 655.37000          | 0.65537            | 605,470           | 10.80      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Call      |           | 2,918.64000        | 2.91864            | 2,925,260         | 10.81      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 11.13      | Put       |           | 130.81000          | 0.13081            | 112,250           | 11.87      | 0.00                  | 0                | 20            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.53      | Call      |           | 3,261.53000        | 3.26153            | 3,272,330         | 10.94      | 0.00                  | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.53      | Put       |           | 538.65000          | 0.53865            | 493,450           | 10.94      | 0.00                  | 0                | 20            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.35      | Call      |           | 2,510.01000        | 2.51001            | 2,511,470         | 10.66      | 0.00                  | 0                |               |



| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value      | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------|------------------|------------|
| R2032            | On | 03/02/2022 | Bond Future | 10.35  | Put        |           |           | 794.15000          | 0.79415            | 739,610           | 10.66      | 0.00       | 0                | 40         |
| R2032            | On | 03/02/2022 | Bond Future | 10.42  | Call       |           |           | 2,793.62000        | 2.79362            | 2,798,670         | 10.77      | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 10.66  | Put        |           |           | 403.70000          | 0.40370            | 365,140           | 11.16      | 0.00       | 0                | 9          |
| R2032            | On | 03/02/2022 | Bond Future | 10.43  | Call       |           |           | 2,835.12000        | 2.83512            | 2,840,690         | 10.78      | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 10.43  | Put        |           |           | 669.75000          | 0.66975            | 619,320           | 10.78      | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 9.90   | Call       |           |           | 1,047.44000        | 1.04744            | 1,031,860         | 10.11      | 0.00       | 0                | 90         |
| R2032            | On | 03/02/2022 | Bond Future | 9.90   | Put        |           |           | 1,919.31000        | 1.91931            | 1,847,730         | 10.11      | 0.00       | 0                | 90         |
| R2032            | On | 03/02/2022 | Bond Future | 10.04  | Call       |           |           | 0.00000            | 0.00000            | 1,417,730         | 10.27      | 141,773.00 | 100              | 10         |
| R2032            | On | 03/02/2022 | Bond Future | 10.45  | Put        |           |           | 641.38000          | 0.64138            | 592,000           | 10.81      | 0.00       | 0                | 19         |
| R2032            | On | 03/02/2022 | Bond Future | 10.14  | Call       |           |           | 1,743.92000        | 1.74392            | 1,735,560         | 10.38      | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 10.14  | Put        |           |           | 1,223.03000        | 1.22303            | 1,158,670         | 10.38      | 0.00       | 0                | 9          |
| R2032            | On | 03/02/2022 | Bond Future | 9.62   | Call       |           |           | 482.68000          | 0.48268            | 466,350           | 9.73       | 0.00       | 0                | 2          |
| R2032            | On | 03/02/2022 | Bond Future | 9.62   | Put        |           |           | 3,016.82000        | 3.01682            | 2,944,490         | 9.73       | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 9.67   | Call       |           |           | 564.98000          | 0.56498            | 548,170           | 9.81       | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 10.42  | Put        |           |           | 684.27000          | 0.68427            | 633,320           | 10.77      | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 9.81   | Call       |           |           | 838.32000          | 0.83832            | 821,540           | 10.01      | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 9.81   | Put        |           |           | 2,240.05000        | 2.24005            | 2,167,270         | 10.01      | 0.00       | 0                | 19         |
| R2032            | On | 03/02/2022 | Bond Future | 9.14   | Put        |           |           | 5,550.29000        | 5.55029            | 5,487,820         | 9.10       | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 9.57   | Call       |           |           | 408.89000          | 0.40889            | 393,240           | 9.65       | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 9.67   | Put        |           |           | 2,799.29000        | 2.79929            | 2,726,480         | 9.81       | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 10.04  | Put        |           |           | 0.00000            | 0.00000            | 1,417,610         | 10.27      | 0.00       | 0                |            |
| R2032            | On | 03/02/2022 | Bond Future | 9.58   | Call       |           |           | 422.94000          | 0.42294            | 407,140           | 9.66       | 0.00       | 0                | 40         |
| R2032            | On | 03/02/2022 | Bond Future | 9.58   | Put        |           |           | 3,197.89000        | 3.19789            | 3,126,090         | 9.66       | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 11.03  | Put        |           |           | 919.39000          | 0.91939            | 886,020           | 11.35      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 9.58   | Call       |           |           | 767.81000          | 0.76781            | 764,180           | 9.57       | 0.00       | 0                | 79         |
| R2032            | On | 05/05/2022 | Bond Future | 10.29  | Call       |           |           | 2,420.35000        | 2.42035            | 2,426,040         | 10.39      | 0.00       | 0                | 99         |
| R2032            | On | 05/05/2022 | Bond Future | 10.29  | Put        |           |           | 2,221.15000        | 2.22115            | 2,170,800         | 10.39      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 10.98  | Put        |           |           | 976.05000          | 0.97605            | 941,570           | 11.27      | 0.00       | 0                | 99         |
| R2032            | On | 05/05/2022 | Bond Future | 11.02  | Call       |           |           | 5,090.46000        | 5.09046            | 5,112,900         | 11.34      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 11.02  | Put        |           |           | 930.36000          | 0.93036            | 896,760           | 11.34      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 11.03  | Call       |           |           | 5,132.06000        | 5.13206            | 5,154,730         | 11.35      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 11.18  | Call       |           |           | 5,763.88000        | 5.76388            | 5,789,800         | 11.58      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 11.18  | Put        |           |           | 767.96000          | 0.76796            | 737,840           | 11.58      | 0.00       | 0                | 79         |
| R2032            | On | 05/05/2022 | Bond Future | 10.98  | Call       |           |           | 4,925.42000        | 4.92542            | 4,946,980         | 11.27      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 9.58   | Put        |           |           | 4,665.30000        | 4.66530            | 4,605,630         | 9.57       | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 10.18  | Call       |           |           | 2,101.05000        | 2.10105            | 2,104,540         | 10.29      | 0.00       | 0                | 79         |
| R2032            | On | 05/05/2022 | Bond Future | 10.18  | Put        |           |           | 2,520.35000        | 2.52035            | 2,467,800         | 10.29      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 11.04  | Call       |           |           | 5,173.57000        | 5.17357            | 5,196,460         | 11.37      | 0.00       | 0                |            |
| R2032            | On | 05/05/2022 | Bond Future | 11.04  | Put        |           |           | 908.38000          | 0.90838            | 875,230           | 11.37      | 0.00       | 0                |            |
| R2032            | On | 04/08/2022 | Bond Future | 9.72   | Call       |           |           | 1,105.40000        | 1.10540            | 1,107,100         | 9.16       | 0.00       | 0                | 80         |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032                     | On | 04/08/2022 | Bond Future | 9.72   | Put        |           |           | 5,303.54000        | 5.30354            | 5,248,720         | 9.16       | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 10.20  | Call       |           |           | 2,126.58000        | 2.12658            | 2,133,680         | 9.64       | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 10.20  | Put        |           |           | 3,598.45000        | 3.59845            | 3,549,030         | 9.64       | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 10.21  | Call       |           |           | 2,151.58000        | 2.15158            | 2,158,820         | 9.65       | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 11.60  | Put        |           |           | 1,001.15000        | 1.00115            | 974,680           | 11.10      | 0.00                  | 0                | 80            |
| R2032                     | On | 04/08/2022 | Bond Future | 11.89  | Call       |           |           | 8,074.94000        | 8.07494            | 8,108,950         | 11.49      | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 10.21  | Put        |           |           | 3,567.82000        | 3.56782            | 3,518,540         | 9.65       | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 8.97   | Call       |           |           | 314.53000          | 0.31453            | 313,030           | 8.91       | 0.00                  | 0                | 80            |
| R2032                     | On | 04/08/2022 | Bond Future | 8.97   | Put        |           |           | 8,999.65000        | 8.99965            | 8,941,630         | 8.91       | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 11.89  | Put        |           |           | 772.54000          | 0.77254            | 750,030           | 11.49      | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 10.22  | Call       |           |           | 2,176.75000        | 2.17675            | 2,184,130         | 9.66       | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 10.22  | Put        |           |           | 3,537.40000        | 3.53740            | 3,488,260         | 9.66       | 0.00                  | 0                |               |
| R2032                     | On | 04/08/2022 | Bond Future | 11.60  | Call       |           |           | 6,883.94000        | 6.88394            | 6,913,990         | 11.10      | 0.00                  | 0                |               |
| R2032                     | On | 03/11/2022 | Bond Future | 10.66  | Call       |           |           | 3,219.40000        | 3.21940            | 3,233,670         | 9.99       | 0.00                  | 0                |               |
| R2032                     | On | 03/11/2022 | Bond Future | 10.66  | Put        |           |           | 3,333.71000        | 3.33371            | 3,291,090         | 9.99       | 0.00                  | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>141,773.00</b>     | <b>100</b>       | <b>12,24</b>  |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>595,789,181.62</b> | <b>6,594</b>     | <b>157,05</b> |
| R2035                     | On | 03/02/2022 | Bond Future |        |            | 10.59129  | 91.94318  | 10.58564           | 91.97923           |                   | 11.42      | 0.00                  | 0                | 108,62        |
| R2035                     | On | 05/05/2022 | Bond Future |        |            | 10.79041  | 88.55417  | 10.78443           | 88.59127           |                   | 11.63      | 0.00                  | 0                | 8,92          |
| R2035                     | On | 04/08/2022 | Bond Future |        |            | 10.99937  | 89.58744  | 10.99310           | 89.62523           |                   | 11.05      | 0.00                  | 0                |               |
| R2035                     | On | 03/11/2022 | Bond Future |        |            | 11.20888  | 86.28010  | 11.20229           | 86.31869           |                   | 11.28      | 0.00                  | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>117,55</b> |
| R2035                     | On | 03/02/2022 | Bond Future | 9.70   | Call       |           |           | 96.09000           | 0.09609            | 82,180            | 10.29      | 0.00                  | 0                | 60            |
| R2035                     | On | 03/02/2022 | Bond Future | 9.70   | Put        |           |           | 6,018.11000        | 6.01811            | 6,040,250         | 10.29      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.88  | Put        |           |           | 95.08000           | 0.09508            | 84,020            | 13.67      | 0.00                  | 0                | 1,80          |
| R2035                     | On | 03/02/2022 | Bond Future | 11.28  | Call       |           |           | 4,674.43000        | 4.67443            | 4,613,530         | 12.76      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.39  | Put        |           |           | 313.48000          | 0.31348            | 291,140           | 12.97      | 0.00                  | 0                | 60            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22  | Call       |           |           | 4,371.95000        | 4.37195            | 4,309,750         | 12.64      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 10.10  | Put        |           |           | 3,646.77000        | 3.64677            | 3,644,250         | 10.85      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.73  | Call       |           |           | 7,027.76000        | 7.02776            | 6,977,530         | 13.48      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.73  | Put        |           |           | 139.42000          | 0.13942            | 125,240           | 13.48      | 0.00                  | 0                | 20            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.88  | Call       |           |           | 7,827.82000        | 7.82782            | 7,780,710         | 13.67      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24  | Put        |           |           | 434.40000          | 0.43440            | 408,680           | 12.68      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.03  | Call       |           |           | 3,449.28000        | 3.44928            | 3,383,740         | 12.26      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.28  | Put        |           |           | 398.43000          | 0.39843            | 373,580           | 12.76      | 0.00                  | 0                | 20            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.33  | Call       |           |           | 4,929.67000        | 4.92967            | 4,869,890         | 12.85      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.33  | Put        |           |           | 357.42000          | 0.35742            | 333,690           | 12.85      | 0.00                  | 0                | 50            |
| R2035                     | On | 03/02/2022 | Bond Future | 11.39  | Call       |           |           | 5,239.22000        | 5.23922            | 5,180,830         | 12.97      | 0.00                  | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.11  | Put        |           |           | 573.09000          | 0.57309            | 544,820           | 12.42      | 0.00                  | 0                | 20            |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 03/02/2022 | Bond Future | 10.35  | Call       |           |           | 965.02000          | 0.96502            | 910,730           | 11.23      | 0.00  | 0                | 1,60       |
| R2035            | On | 03/02/2022 | Bond Future | 11.22  | Put        |           |           | 453.46000          | 0.45346            | 427,310           | 12.64      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.23  | Call       |           |           | 4,422.06000        | 4.42206            | 4,360,080         | 12.66      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.23  | Put        |           |           | 443.83000          | 0.44383            | 417,900           | 12.66      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.24  | Call       |           |           | 4,472.30000        | 4.47230            | 4,410,530         | 12.68      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.65  | Put        |           |           | 1,453.57000        | 1.45357            | 1,424,490         | 11.61      | 0.00  | 0                | 60         |
| R2035            | On | 03/02/2022 | Bond Future | 10.24  | Call       |           |           | 720.68000          | 0.72068            | 672,690           | 11.09      | 0.00  | 0                | 50         |
| R2035            | On | 03/02/2022 | Bond Future | 11.03  | Put        |           |           | 677.60000          | 0.67760            | 648,110           | 12.26      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 11.05  | Call       |           |           | 3,543.37000        | 3.54337            | 3,478,110         | 12.30      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.05  | Put        |           |           | 649.91000          | 0.64991            | 620,700           | 12.30      | 0.00  | 0                | 1,60       |
| R2035            | On | 03/02/2022 | Bond Future | 11.11  | Call       |           |           | 3,830.37000        | 3.83037            | 3,766,050         | 12.42      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.34  | Call       |           |           | 941.02000          | 0.94102            | 887,260           | 11.22      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.34  | Put        |           |           | 2,528.97000        | 2.52897            | 2,511,260         | 11.22      | 0.00  | 0                | 50         |
| R2035            | On | 03/02/2022 | Bond Future | 10.35  | Put        |           |           | 2,487.53000        | 2.48753            | 2,469,290         | 11.23      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.61  | Call       |           |           | 1,724.04000        | 1.72404            | 1,659,750         | 11.56      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.61  | Put        |           |           | 1,568.76000        | 1.56876            | 1,540,520         | 11.56      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 10.65  | Call       |           |           | 1,862.97000        | 1.86297            | 1,797,840         | 11.61      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 9.92   | Call       |           |           | 245.18000          | 0.24518            | 218,860           | 10.57      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 9.92   | Put        |           |           | 4,644.43000        | 4.64443            | 4,654,160         | 10.57      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.10  | Call       |           |           | 467.52000          | 0.46752            | 428,950           | 10.85      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 10.24  | Put        |           |           | 2,966.82000        | 2.96682            | 2,954,880         | 11.09      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.26  | Call       |           |           | 762.23000          | 0.76223            | 713,000           | 11.12      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 10.26  | Put        |           |           | 2,876.19000        | 2.87619            | 2,863,010         | 11.12      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 11.64  | Call       |           |           | 6,058.86000        | 6.05886            | 6,007,630         | 12.98      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 11.64  | Put        |           |           | 973.68000          | 0.97368            | 959,550           | 12.98      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 10.72  | Call       |           |           | 2,402.10000        | 2.40210            | 2,357,210         | 11.60      | 0.00  | 0                | 1,20       |
| R2035            | On | 05/05/2022 | Bond Future | 12.64  | Put        |           |           | 307.84000          | 0.30784            | 298,280           | 14.66      | 0.00  | 0                | 1,20       |
| R2035            | On | 05/05/2022 | Bond Future | 10.82  | Call       |           |           | 2,724.20000        | 2.72420            | 2,677,690         | 11.71      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 10.72  | Put        |           |           | 2,803.28000        | 2.80328            | 2,795,490         | 11.60      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 10.82  | Put        |           |           | 2,503.85000        | 2.50385            | 2,494,440         | 11.71      | 0.00  | 0                | 1,20       |
| R2035            | On | 05/05/2022 | Bond Future | 11.63  | Call       |           |           | 6,013.12000        | 6.01312            | 5,961,880         | 12.96      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 11.63  | Put        |           |           | 984.87000          | 0.98487            | 970,730           | 12.96      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 11.65  | Call       |           |           | 6,104.50000        | 6.10450            | 6,053,290         | 12.99      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 11.65  | Put        |           |           | 962.45000          | 0.96245            | 948,340           | 12.99      | 0.00  | 0                |            |
| R2035            | On | 05/05/2022 | Bond Future | 12.64  | Call       |           |           | 10,806.68000       | 10.80668           | 10,760,020        | 14.66      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.73  | Put        |           |           | 4,009.98000        | 4.00998            | 4,011,830         | 10.81      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.74  | Call       |           |           | 2,430.48000        | 2.43048            | 2,394,380         | 10.82      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 10.74  | Put        |           |           | 3,975.93000        | 3.97593            | 3,977,620         | 10.82      | 0.00  | 0                |            |
| R2035            | On | 04/08/2022 | Bond Future | 9.84   | Call       |           |           | 639.64000          | 0.63964            | 621,620           | 9.95       | 0.00  | 0                | 10         |
| R2035            | On | 04/08/2022 | Bond Future | 10.53  | Put        |           |           | 4,738.34000        | 4.73834            | 4,743,730         | 10.60      | 0.00  | 0                |            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value             | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| R2035                     | On | 04/08/2022 | Bond Future | 10.64      | Call      |           | 2,159.03000        | 2.15903            | 2,124,620         | 10.72      | 0.00              | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.64      | Put       |           | 4,326.04000        | 4.32604            | 4,329,420         | 10.72      | 0.00              | 0                | 10            |
| R2035                     | On | 04/08/2022 | Bond Future | 9.53       | Call      |           | 374.25000          | 0.37425            | 361,520           | 9.94       | 0.00              | 0                | 40            |
| R2035                     | On | 04/08/2022 | Bond Future | 10.72      | Put       |           | 4,044.26000        | 4.04426            | 4,046,270         | 10.80      | 0.00              | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.73      | Call      |           | 2,402.66000        | 2.40266            | 2,366,720         | 10.81      | 0.00              | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 12.18      | Call      |           | 7,850.67000        | 7.85067            | 7,804,230         | 12.59      | 0.00              | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 12.18      | Put       |           | 1,103.19000        | 1.10319            | 1,094,540         | 12.59      | 0.00              | 0                | 40            |
| R2035                     | On | 04/08/2022 | Bond Future | 10.72      | Call      |           | 2,375.00000        | 2.37500            | 2,339,220         | 10.80      | 0.00              | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 9.53       | Put       |           | 9,881.55000        | 9.88155            | 9,906,610         | 9.94       | 0.00              | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 9.84       | Put       |           | 8,012.64000        | 8.01264            | 8,032,410         | 9.95       | 0.00              | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 10.53      | Call      |           | 1,880.32000        | 1.88032            | 1,847,920         | 10.60      | 0.00              | 0                | 40            |
| R2035                     | On | 04/08/2022 | Bond Future | 11.13      | Call      |           | 3,627.53000        | 3.62753            | 3,586,250         | 11.17      | 0.00              | 0                |               |
| R2035                     | On | 04/08/2022 | Bond Future | 11.13      | Put       |           | 2,807.85000        | 2.80785            | 2,804,360         | 11.17      | 0.00              | 0                | 10            |
| R2035                     | On | 03/11/2022 | Bond Future | 11.14      | Put       |           | 3,846.83000        | 3.84683            | 3,849,210         | 11.20      | 0.00              | 0                |               |
| R2035                     | On | 03/11/2022 | Bond Future | 11.15      | Call      |           | 3,510.71000        | 3.51071            | 3,474,390         | 11.20      | 0.00              | 0                |               |
| R2035                     | On | 03/11/2022 | Bond Future | 11.15      | Put       |           | 3,817.87000        | 3.81787            | 3,820,140         | 11.20      | 0.00              | 0                |               |
| R2035                     | On | 03/11/2022 | Bond Future | 11.13      | Call      |           | 3,451.22000        | 3.45122            | 3,415,120         | 11.19      | 0.00              | 0                |               |
| R2035                     | On | 03/11/2022 | Bond Future | 11.13      | Put       |           | 3,876.29000        | 3.87629            | 3,878,780         | 11.19      | 0.00              | 0                |               |
| R2035                     | On | 03/11/2022 | Bond Future | 11.14      | Call      |           | 3,480.74000        | 3.48074            | 3,444,530         | 11.20      | 0.00              | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>15,48</b>  |
| <b>Total For R2035</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>133,04</b> |
| R2037                     | On | 03/02/2022 | Bond Future |            |           | 10.77983  | 83.42274           | 10.76884           | 83.49335          | 12.60      | 917,650.14        | 11               | 119,32        |
| R2037                     | On | 05/05/2022 | Bond Future |            |           | 10.97650  | 84.41134           | 10.96497           | 84.48342          | 12.25      | 0.00              | 0                | 11,82         |
| R2037                     | On | 04/08/2022 | Bond Future |            |           | 11.18468  | 81.14225           | 11.17263           | 81.21544          | 12.26      | 0.00              | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future |            |           | 11.38129  | 82.20538           | 11.36872           | 82.27974          | 11.92      | 0.00              | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>917,650.14</b> | <b>11</b>        | <b>131,17</b> |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 380.24000          | 0.38024            | 361,330           | 13.98      | 0.00              | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Call      |           | 4,610.50000        | 4.61050            | 4,520,760         | 13.93      | 0.00              | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Put       |           | 397.17000          | 0.39717            | 378,040           | 13.93      | 0.00              | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Call      |           | 4,661.41000        | 4.66141            | 4,571,770         | 13.96      | 0.00              | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Put       |           | 388.62000          | 0.38862            | 369,590           | 13.96      | 0.00              | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 4,712.42000        | 4.71242            | 4,622,900         | 13.98      | 0.00              | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Call      |           | 6,226.53000        | 6.22653            | 6,147,380         | 14.07      | 0.00              | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Put       |           | 1,012.55000        | 1.01255            | 1,005,480         | 14.07      | 0.00              | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Call      |           | 6,135.94000        | 6.13594            | 6,056,910         | 14.04      | 0.00              | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Put       |           | 1,035.54000        | 1.03554            | 1,028,590         | 14.04      | 0.00              | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Call      |           | 6,181.20000        | 6.18120            | 6,102,110         | 14.05      | 0.00              | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Put       |           | 1,023.98000        | 1.02398            | 1,016,970         | 14.05      | 0.00              | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.42      | Call      |           | 4,089.10000        | 4.08910            | 4,025,370         | 12.74      | 0.00              | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037                     | On | 04/08/2022 | Bond Future | 11.42      | Put       |           | 2,605.92000        | 2.60592            | 2,615,380         | 12.74      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.10      | Call      |           | 755.57000          | 0.75557            | 728,820           | 11.19      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.10      | Put       |           | 7,683.03000        | 7.68303            | 7,729,470         | 11.19      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.89      | Call      |           | 2,408.54000        | 2.40854            | 2,357,150         | 12.15      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.91      | Put       |           | 4,083.31000        | 4.08331            | 4,104,570         | 12.17      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.21      | Call      |           | 3,364.38000        | 3.36438            | 3,305,040         | 12.47      | 0.00                  | 0                | 1,00          |
| R2037                     | On | 04/08/2022 | Bond Future | 10.89      | Put       |           | 4,153.84000        | 4.15384            | 4,175,640         | 12.15      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.90      | Call      |           | 2,435.98000        | 2.43598            | 2,384,320         | 12.16      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 10.90      | Put       |           | 4,118.58000        | 4.11858            | 4,140,110         | 12.16      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.21      | Put       |           | 3,137.70000        | 3.13770            | 3,151,550         | 12.47      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.95      | Call      |           | 6,176.70000        | 6.17670            | 6,105,090         | 13.61      | 0.00                  | 0                |               |
| R2037                     | On | 04/08/2022 | Bond Future | 11.95      | Put       |           | 1,649.00000        | 1.64900            | 1,650,580         | 13.61      | 0.00                  | 0                | 1,00          |
| R2037                     | On | 04/08/2022 | Bond Future | 10.91      | Call      |           | 2,463.33000        | 2.46333            | 2,411,400         | 12.17      | 0.00                  | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.32      | Call      |           | 3,588.28000        | 3.58828            | 3,533,390         | 11.98      | 0.00                  | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.32      | Put       |           | 3,877.46000        | 3.87746            | 3,896,930         | 11.98      | 0.00                  | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.30      | Call      |           | 3,528.19000        | 3.52819            | 3,473,690         | 11.96      | 0.00                  | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.30      | Put       |           | 3,936.52000        | 3.93652            | 3,956,380         | 11.96      | 0.00                  | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.31      | Call      |           | 3,558.17000        | 3.55817            | 3,503,480         | 11.97      | 0.00                  | 0                |               |
| R2037                     | On | 03/11/2022 | Bond Future | 11.31      | Put       |           | 3,906.89000        | 3.90689            | 3,926,560         | 11.97      | 0.00                  | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,20</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>917,650.14</b>     | <b>11</b>        | <b>133,42</b> |
| R2040                     | On | 03/02/2022 | Bond Future |            |           | 10.90689  | 85.30147           | 10.87530           | 85.51945          | 13.15      | 176,829,947.31        | 2,073            | 89,80         |
| R2040                     | On | 05/05/2022 | Bond Future |            |           | 11.09814  | 86.31233           | 11.06520           | 86.53351          | 12.77      | 0.00                  | 0                | 8,50          |
| R2040                     | On | 04/08/2022 | Bond Future |            |           | 11.30032  | 82.81475           | 11.26596           | 83.03889          | 12.80      | 0.00                  | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future |            |           | 11.49081  | 83.90034           | 11.45505           | 84.12755          | 12.43      | 0.00                  | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>176,829,947.31</b> | <b>2,073</b>     | <b>98,40</b>  |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 5,139.51000        | 5.13951            | 4,923,000         | 14.91      | 0.00                  | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 414.97000          | 0.41497            | 416,440           | 14.91      | 0.00                  | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future | 10.60      | Call      |           | 933.05000          | 0.93305            | 819,500           | 12.93      | 0.00                  | 0                | 2,00          |
| R2040                     | On | 03/02/2022 | Bond Future | 10.60      | Put       |           | 2,870.42000        | 2.87042            | 2,974,850         | 12.93      | 0.00                  | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57      | Call      |           | 5,031.09000        | 5.03109            | 4,815,180         | 14.87      | 0.00                  | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57      | Put       |           | 433.05000          | 0.43305            | 435,120           | 14.87      | 0.00                  | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58      | Call      |           | 5,085.25000        | 5.08525            | 4,869,030         | 14.89      | 0.00                  | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58      | Put       |           | 423.92000          | 0.42392            | 425,680           | 14.89      | 0.00                  | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82       | Call      |           | 244.39000          | 0.24439            | 215,980           | 11.35      | 0.00                  | 0                | 1,20          |
| R2040                     | On | 05/05/2022 | Bond Future | 9.82       | Put       |           | 9,321.60000        | 9.32160            | 9,514,370         | 11.35      | 0.00                  | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 10.57      | Call      |           | 1,337.07000        | 1.33707            | 1,243,270         | 12.21      | 0.00                  | 0                | 1,20          |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90      | Put       |           | 1,083.47000        | 1.08347            | 1,109,900         | 14.34      | 0.00                  | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 6,466.15000        | 6.46615            | 6,271,010         | 14.37      | 0.00                  | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2040                     | On | 05/05/2022 | Bond Future | 10.57      | Put       |           | 4,775.36000        | 4.77536            | 4,902,740         | 12.21      | 0.00                  | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 1,071.48000        | 1.07148            | 1,097,520         | 14.37      | 0.00                  | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 6,514.68000        | 6.51468            | 6,319,150         | 14.39      | 0.00                  | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 1,059.48000        | 1.05948            | 1,085,130         | 14.39      | 0.00                  | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04      | Call      |           | 12,091.38000       | 12.09138           | 11,873,470        | 16.47      | 0.00                  | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future | 13.04      | Put       |           | 302.90000          | 0.30290            | 306,170           | 16.47      | 0.00                  | 0                | 1,20          |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90      | Call      |           | 6,417.53000        | 6.41753            | 6,222,780         | 14.34      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.05      | Put       |           | 4,154.33000        | 4.15433            | 4,256,980         | 12.60      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 9.70       | Call      |           | 324.19000          | 0.32419            | 296,050           | 11.58      | 0.00                  | 0                | 46            |
| R2040                     | On | 04/08/2022 | Bond Future | 9.70       | Put       |           | 11,638.30000       | 11.63830           | 11,834,300        | 11.58      | 0.00                  | 0                | 46            |
| R2040                     | On | 04/08/2022 | Bond Future | 10.70      | Call      |           | 1,753.46000        | 1.75346            | 1,659,550         | 12.18      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.03      | Call      |           | 2,662.94000        | 2.66294            | 2,542,960         | 12.58      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.03      | Put       |           | 4,228.34000        | 4.22834            | 4,332,500         | 12.58      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.04      | Call      |           | 2,693.08000        | 2.69308            | 2,572,350         | 12.59      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 10.70      | Put       |           | 5,586.98000        | 5.58698            | 5,717,210         | 12.18      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.04      | Put       |           | 4,191.20000        | 4.19120            | 4,294,610         | 12.59      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 11.05      | Call      |           | 2,723.40000        | 2.72340            | 2,601,910         | 12.60      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 12.24      | Call      |           | 7,429.41000        | 7.42941            | 7,240,640         | 14.30      | 0.00                  | 0                |               |
| R2040                     | On | 04/08/2022 | Bond Future | 12.24      | Put       |           | 1,428.88000        | 1.42888            | 1,464,250         | 14.30      | 0.00                  | 0                | 46            |
| R2040                     | On | 03/11/2022 | Bond Future | 11.41      | Put       |           | 4,149.47000        | 4.14947            | 4,243,010         | 12.57      | 0.00                  | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.39      | Call      |           | 3,796.82000        | 3.79682            | 3,664,350         | 12.55      | 0.00                  | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.39      | Put       |           | 4,212.67000        | 4.21267            | 4,307,410         | 12.55      | 0.00                  | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.40      | Call      |           | 3,829.26000        | 3.82926            | 3,696,190         | 12.56      | 0.00                  | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.40      | Put       |           | 4,180.97000        | 4.18097            | 4,275,110         | 12.56      | 0.00                  | 0                |               |
| R2040                     | On | 03/11/2022 | Bond Future | 11.41      | Call      |           | 3,861.83000        | 3.86183            | 3,728,160         | 12.57      | 0.00                  | 0                |               |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,96</b>   |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>176,829,947.31</b> | <b>2,073</b>     | <b>105,43</b> |
| R2044                     | On | 03/02/2022 | Bond Future |            |           | 10.95171  | 82.01473           | 10.90969           | 82.30964          | 13.78      | 205,036,825.00        | 2,500            | 59,6          |
| R2044                     | On | 05/05/2022 | Bond Future |            |           | 11.13381  | 82.98666           | 11.09003           | 83.28569          | 13.38      | 0.00                  | 0                | 5,7           |
| R2044                     | On | 04/08/2022 | Bond Future |            |           | 11.32600  | 79.57526           | 11.28035           | 79.87821          | 13.41      | 0.00                  | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future |            |           | 11.50667  | 80.61859           | 11.45919           | 80.92554          | 13.03      | 0.00                  | 0                |               |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>205,036,825.00</b> | <b>2,500</b>     | <b>65,34</b>  |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 5,022.18000        | 5.02218            | 4,742,560         | 15.69      | 0.00                  | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 456.78000          | 0.45678            | 472,070           | 15.69      | 0.00                  | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Call      |           | 5,076.68000        | 5.07668            | 4,796,490         | 15.72      | 0.00                  | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Put       |           | 447.38000          | 0.44738            | 462,100           | 15.72      | 0.00                  | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Call      |           | 5,131.19000        | 5.13119            | 4,850,460         | 15.74      | 0.00                  | 0                |               |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Put       |           | 438.08000          | 0.43808            | 452,260           | 15.74      | 0.00                  | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 6,423.42000        | 6.42342            | 6,169,500         | 15.08      | 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 Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| R2044                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 1,115.66000        | 1.11566            | 1,160,770         | 15.08      |  | 0.00                  | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 6,472.19000        | 6.47219            | 6,217,700         | 15.10      |  | 0.00                  | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 1,103.35000        | 1.10335            | 1,147,890         | 15.10      |  | 0.00                  | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Call      |           | 6,521.01000        | 6.52101            | 6,265,950         | 15.13      |  | 0.00                  | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93      | Put       |           | 1,091.18000        | 1.09118            | 1,135,150         | 15.13      |  | 0.00                  | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.10      | Put       |           | 4,069.85000        | 4.06985            | 4,212,730         | 13.25      |  | 0.00                  | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.08      | Call      |           | 2,791.15000        | 2.79115            | 2,633,100         | 13.23      |  | 0.00                  | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.08      | Put       |           | 4,143.84000        | 4.14384            | 4,288,740         | 13.23      |  | 0.00                  | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.09      | Call      |           | 2,822.31000        | 2.82231            | 2,663,250         | 13.24      |  | 0.00                  | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.09      | Put       |           | 4,106.58000        | 4.10658            | 4,250,470         | 13.24      |  | 0.00                  | 0                |               |
| R2044                     | On | 04/08/2022 | Bond Future | 11.10      | Call      |           | 2,853.90000        | 2.85390            | 2,693,830         | 13.25      |  | 0.00                  | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.40      | Call      |           | 3,847.18000        | 3.84718            | 3,674,170         | 13.17      |  | 0.00                  | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.40      | Put       |           | 4,232.66000        | 4.23266            | 4,366,600         | 13.17      |  | 0.00                  | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.41      | Call      |           | 3,880.07000        | 3.88007            | 3,706,260         | 13.18      |  | 0.00                  | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.41      | Put       |           | 4,200.20000        | 4.20020            | 4,333,340         | 13.18      |  | 0.00                  | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.39      | Call      |           | 3,814.40000        | 3.81440            | 3,642,210         | 13.16      |  | 0.00                  | 0                |               |
| R2044                     | On | 03/11/2022 | Bond Future | 11.39      | Put       |           | 4,265.32000        | 4.26532            | 4,400,080         | 13.16      |  | 0.00                  | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            |  | <b>205,036,825.00</b> | <b>2,500</b>     | <b>65,34</b>  |
| R2048                     | On | 03/02/2022 | Bond Future |            |           | 10.89473  | 85.43510           | 10.85260           | 85.74005          | 13.50      |  | 219,995,382.50        | 2,575            | 192,22        |
| R2048                     | On | 05/05/2022 | Bond Future |            |           | 11.06575  | 82.03202           | 11.02187           | 82.34119          | 13.81      |  | 0.00                  | 0                | 2,00          |
| R2048                     | On | 04/08/2022 | Bond Future |            |           | 11.24397  | 82.98817           | 11.19825           | 83.30140          | 13.14      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future |            |           | 11.42103  | 79.65878           | 11.37343           | 79.97616          | 13.45      |  | 0.00                  | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>219,995,382.50</b> | <b>2,575</b>     | <b>194,22</b> |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Call      |           | 4,906.14000        | 4.90614            | 4,619,880         | 15.17      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.00      | Call      |           | 2,413.97000        | 2.41397            | 2,184,490         | 13.92      |  | 0.00                  | 0                | 1,40          |
| R2048                     | On | 03/02/2022 | Bond Future | 10.20      | Put       |           | 5,257.03000        | 5.25703            | 5,502,640         | 12.65      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 4,795.36000        | 4.79536            | 4,510,440         | 15.11      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 517.81000          | 0.51781            | 537,840           | 15.11      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Call      |           | 4,850.70000        | 4.85070            | 4,565,100         | 15.14      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Put       |           | 507.12000          | 0.50712            | 526,470           | 15.14      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.50      | Call      |           | 758.81000          | 0.75881            | 636,280           | 13.15      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49      | Put       |           | 496.64000          | 0.49664            | 515,330           | 15.17      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.70      | Call      |           | 1,289.42000        | 1.28942            | 1,120,880         | 13.43      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.70      | Put       |           | 2,410.83000        | 2.41083            | 2,547,240         | 13.43      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.90      | Call      |           | 1,998.72000        | 1.99872            | 1,787,650         | 13.75      |  | 0.00                  | 0                | 90            |
| R2048                     | On | 03/02/2022 | Bond Future | 10.90      | Put       |           | 1,655.76000        | 1.65576            | 1,749,640         | 13.75      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.50      | Put       |           | 3,390.96000        | 3.39096            | 3,573,380         | 13.15      |  | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.00      | Put       |           | 1,355.66000        | 1.35566            | 1,431,130         | 13.92      |  | 0.00                  | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2048                     | On | 03/02/2022 | Bond Future | 10.30  | Call       |           |           | 390.75000          | 0.39075            | 312,550           | 12.79      | 0.00                  | 0                | 1,30          |
| R2048                     | On | 03/02/2022 | Bond Future | 10.30  | Put        |           |           | 4,581.88000        | 4.58188            | 4,808,630         | 12.79      | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.40  | Call       |           |           | 554.04000          | 0.55404            | 454,400           | 12.97      | 0.00                  | 0                | 10            |
| R2048                     | On | 03/02/2022 | Bond Future | 10.40  | Put        |           |           | 3,959.53000        | 3.95953            | 4,164,840         | 12.97      | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 9.80   | Call       |           |           | 41.28000           | 0.04128            | 28,030            | 12.22      | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 9.80   | Put        |           |           | 8,353.98000        | 8.35398            | 8,645,680         | 12.22      | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.00  | Call       |           |           | 114.36000          | 0.11436            | 83,680            | 12.44      | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.00  | Put        |           |           | 6,738.72000        | 6.73872            | 7,012,990         | 12.44      | 0.00                  | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 10.20  | Call       |           |           | 267.71000          | 0.26771            | 208,370           | 12.65      | 0.00                  | 0                | 90            |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81  | Call       |           |           | 6,399.39000        | 6.39939            | 6,138,460         | 15.37      | 0.00                  | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81  | Put        |           |           | 1,147.46000        | 1.14746            | 1,195,700         | 15.37      | 0.00                  | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79  | Call       |           |           | 6,299.68000        | 6.29968            | 6,040,000         | 15.32      | 0.00                  | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79  | Put        |           |           | 1,173.49000        | 1.17349            | 1,222,980         | 15.32      | 0.00                  | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80  | Call       |           |           | 6,349.58000        | 6.34958            | 6,089,270         | 15.35      | 0.00                  | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80  | Put        |           |           | 1,160.48000        | 1.16048            | 1,209,340         | 15.35      | 0.00                  | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.99  | Put        |           |           | 4,319.66000        | 4.31966            | 4,470,290         | 13.13      | 0.00                  | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 11.00  | Call       |           |           | 2,897.26000        | 2.89726            | 2,733,610         | 13.14      | 0.00                  | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 11.00  | Put        |           |           | 4,280.91000        | 4.28091            | 4,430,490         | 13.14      | 0.00                  | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.98  | Call       |           |           | 2,832.87000        | 2.83287            | 2,671,320         | 13.12      | 0.00                  | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.98  | Put        |           |           | 4,358.44000        | 4.35844            | 4,510,120         | 13.12      | 0.00                  | 0                |               |
| R2048                     | On | 04/08/2022 | Bond Future | 10.99  | Call       |           |           | 2,865.10000        | 2.86510            | 2,702,500         | 13.13      | 0.00                  | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.31  | Call       |           |           | 3,883.97000        | 3.88397            | 3,705,740         | 13.51      | 0.00                  | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.31  | Put        |           |           | 4,310.42000        | 4.31042            | 4,449,570         | 13.51      | 0.00                  | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.32  | Call       |           |           | 3,917.69000        | 3.91769            | 3,738,610         | 13.52      | 0.00                  | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.32  | Put        |           |           | 4,276.64000        | 4.27664            | 4,414,940         | 13.52      | 0.00                  | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.30  | Call       |           |           | 3,850.07000        | 3.85007            | 3,672,700         | 13.50      | 0.00                  | 0                |               |
| R2048                     | On | 03/11/2022 | Bond Future | 11.30  | Put        |           |           | 4,344.12000        | 4.34412            | 4,484,130         | 13.50      | 0.00                  | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>4,60</b>   |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>219,995,382.50</b> | <b>2,575</b>     | <b>198,85</b> |
| R209                      | On | 03/02/2022 | Bond Future |        |            | 10.55053  | 70.99654  | 10.54431           | 71.03128           |                   | 12.73      | 32,516,415.32         | 458              | 20,30         |
| R209                      | On | 05/05/2022 | Bond Future |        |            | 10.72933  | 68.69628  | 10.72279           | 68.73192           |                   | 12.94      | 0.00                  | 0                | 5,35          |
| R209                      | On | 04/08/2022 | Bond Future |        |            | 10.91306  | 69.49803  | 10.90623           | 69.53435           |                   | 12.34      | 0.00                  | 0                |               |
| R209                      | On | 03/11/2022 | Bond Future |        |            | 11.09582  | 67.26539  | 11.08870           | 67.30233           |                   | 12.56      | 0.00                  | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>32,516,415.32</b>  | <b>458</b>       | <b>25,70</b>  |
| R209                      | On | 03/02/2022 | Bond Future | 11.04  | Put        |           |           | 505.82000          | 0.50582            | 482,350           | 13.70      | 0.00                  | 0                |               |
| R209                      | On | 03/02/2022 | Bond Future | 11.02  | Call       |           |           | 3,114.91000        | 3.11491            | 3,056,450         | 13.66      | 0.00                  | 0                |               |
| R209                      | On | 03/02/2022 | Bond Future | 11.02  | Put        |           |           | 528.07000          | 0.52807            | 504,350           | 13.66      | 0.00                  | 0                |               |
| R209                      | On | 03/02/2022 | Bond Future | 11.03  | Call       |           |           | 3,156.60000        | 3.15660            | 3,098,260         | 13.68      | 0.00                  | 0                |               |
| R209                      | On | 03/02/2022 | Bond Future | 11.03  | Put        |           |           | 516.88000          | 0.51688            | 493,280           | 13.68      | 0.00                  | 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    |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R209                     | On | 03/02/2022 | Bond Future | 11.04      | Call      |           | 3,198.37000        | 3.19837            | 3,140,160         | 13.70      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 10.75      | Put       |           | 2,167.73000        | 2.16773            | 2,161,520         | 12.94      | 0.00                 | 0                | 12,08        |
| R209                     | On | 05/05/2022 | Bond Future | 11.43      | Call      |           | 4,668.02000        | 4.66802            | 4,621,250         | 14.04      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 12.00      | Call      |           | 6,975.25000        | 6.97525            | 6,929,510         | 15.15      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43      | Put       |           | 961.92000          | 0.96192            | 950,790           | 14.04      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 12.00      | Put       |           | 488.35000          | 0.48835            | 478,250           | 15.15      | 0.00                 | 0                | 12,08        |
| R209                     | On | 05/05/2022 | Bond Future | 9.75       | Call      |           | 361.09000          | 0.36109            | 344,350           | 11.39      | 0.00                 | 0                | 8,52         |
| R209                     | On | 05/05/2022 | Bond Future | 9.75       | Put       |           | 5,968.95000        | 5.96895            | 5,987,850         | 11.39      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 10.75      | Call      |           | 2,315.85000        | 2.31585            | 2,274,000         | 12.94      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44      | Call      |           | 4,707.03000        | 4.70703            | 4,660,250         | 14.06      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44      | Put       |           | 950.61000          | 0.95061            | 939,470           | 14.06      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45      | Call      |           | 4,746.12000        | 4.74612            | 4,699,330         | 14.08      | 0.00                 | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45      | Put       |           | 939.43000          | 0.93943            | 928,280           | 14.08      | 0.00                 | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.58      | Put       |           | 3,728.62000        | 3.72862            | 3,732,910         | 12.18      | 0.00                 | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.59      | Call      |           | 1,984.59000        | 1.98459            | 1,952,400         | 12.19      | 0.00                 | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.59      | Put       |           | 3,696.73000        | 3.69673            | 3,700,860         | 12.19      | 0.00                 | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.57      | Call      |           | 1,938.48000        | 1.93848            | 1,906,600         | 12.17      | 0.00                 | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.57      | Put       |           | 3,760.95000        | 3.76095            | 3,765,390         | 12.17      | 0.00                 | 0                |              |
| R209                     | On | 04/08/2022 | Bond Future | 10.58      | Call      |           | 1,961.35000        | 1.96135            | 1,929,320         | 12.18      | 0.00                 | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.02      | Call      |           | 3,031.96000        | 3.03196            | 2,998,630         | 12.58      | 0.00                 | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.02      | Put       |           | 3,389.95000        | 3.38995            | 3,393,560         | 12.58      | 0.00                 | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.03      | Call      |           | 3,058.03000        | 3.05803            | 3,024,610         | 12.59      | 0.00                 | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.03      | Put       |           | 3,363.74000        | 3.36374            | 3,367,260         | 12.59      | 0.00                 | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.01      | Call      |           | 3,005.74000        | 3.00574            | 2,972,520         | 12.57      | 0.00                 | 0                |              |
| R209                     | On | 03/11/2022 | Bond Future | 11.01      | Put       |           | 3,416.06000        | 3.41606            | 3,419,780         | 12.57      | 0.00                 | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>32,62</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>32,516,415.32</b> | <b>458</b>       | <b>58,32</b> |
| R210                     | On | 03/02/2022 | Bond Future |            |           | 212.82050 | 212.82050          | 212.92548          | 212.92548         |            | 25,325,639.50        | 119              | 1,44         |
| R210                     | On | 05/05/2022 | Bond Future |            |           | 212.54127 | 212.54127          | 212.64875          | 212.64875         |            | 0.00                 | 0                | 10           |
| R210                     | On | 04/08/2022 | Bond Future |            |           | 215.19724 | 215.19724          | 215.30668          | 215.30668         |            | 0.00                 | 0                |              |
| R210                     | On | 03/11/2022 | Bond Future |            |           | 215.01901 | 215.01901          | 215.13008          | 215.13008         |            | 0.00                 | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>25,325,639.50</b> | <b>119</b>       | <b>1,55</b>  |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>25,325,639.50</b> | <b>119</b>       | <b>1,55</b>  |
| R213                     | On | 03/02/2022 | Bond Future |            |           | 9.86197   | 86.22202           | 9.86659            | 86.19783          | 10.02      | 0.00                 | 0                | 22,66        |
| R213                     | On | 05/05/2022 | Bond Future |            |           | 10.06317  | 83.71129           | 10.06787           | 83.68743          | 10.08      | 0.00                 | 0                |              |
| R213                     | On | 04/08/2022 | Bond Future |            |           | 10.27574  | 84.69116           | 10.28061           | 84.66720          | 9.64       | 0.00                 | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future |            |           | 10.49144  | 82.26274           | 10.49646           | 82.23882          | 9.76       | 0.00                 | 0                |              |
| <b>Total R213 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>22,66</b> |
| R213                     | On | 03/02/2022 | Bond Future | 8.63       | Call      |           | 15.83000           | 0.01583            | 13,200            | 8.96       | 0.00                 | 0                | 20           |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R213             | On | 03/02/2022 | Bond Future | 8.63   | Put        |           |           | 6,824.71000        | 6.82471            | 6,797,890         | 8.96       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.25  | Put        |           |           | 629.40000          | 0.62940            | 589,860           | 10.62      | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 10.60  | Call       |           |           | 4,019.71000        | 4.01971            | 4,016,850         | 11.17      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.60  | Put        |           |           | 293.24000          | 0.29324            | 266,190           | 11.17      | 0.00  | 0                | 4          |
| R213             | On | 03/02/2022 | Bond Future | 10.67  | Call       |           |           | 4,320.74000        | 4.32074            | 4,320,280         | 11.28      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.00  | Put        |           |           | 1,046.23000        | 1.04623            | 999,380           | 10.27      | 0.00  | 0                | 4          |
| R213             | On | 03/02/2022 | Bond Future | 10.15  | Call       |           |           | 2,241.63000        | 2.24163            | 2,222,990         | 10.48      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.15  | Put        |           |           | 775.35000          | 0.77535            | 732,520           | 10.48      | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 10.17  | Call       |           |           | 2,312.57000        | 2.31257            | 2,294,560         | 10.51      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.15   | Put        |           |           | 4,038.08000        | 4.03808            | 3,999,920         | 9.35       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.25  | Call       |           |           | 2,605.07000        | 2.60507            | 2,589,720         | 10.62      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.96   | Put        |           |           | 1,131.96000        | 1.13196            | 1,084,240         | 10.23      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.97   | Call       |           |           | 1,648.93000        | 1.64893            | 1,625,610         | 10.24      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.97   | Put        |           |           | 1,110.01000        | 1.11001            | 1,062,500         | 10.24      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.98   | Call       |           |           | 1,679.18000        | 1.67918            | 1,656,070         | 10.25      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.67  | Put        |           |           | 250.01000          | 0.25001            | 225,360           | 11.28      | 0.00  | 0                | 2          |
| R213             | On | 03/02/2022 | Bond Future | 10.00  | Call       |           |           | 1,740.65000        | 1.74065            | 1,717,990         | 10.27      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.22   | Put        |           |           | 3,703.50000        | 3.70350            | 3,663,200         | 9.42       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.58   | Call       |           |           | 704.25000          | 0.70425            | 679,190           | 9.86       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.58   | Put        |           |           | 2,221.70000        | 2.22170            | 2,172,450         | 9.86       | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 9.76   | Call       |           |           | 1,081.56000        | 1.08156            | 1,055,620         | 10.03      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.17  | Put        |           |           | 744.08000          | 0.74408            | 701,880           | 10.51      | 0.00  | 0                | 2          |
| R213             | On | 03/02/2022 | Bond Future | 9.96   | Call       |           |           | 1,618.96000        | 1.61896            | 1,595,430         | 10.23      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 8.80   | Call       |           |           | 36.38000           | 0.03638            | 31,470            | 8.98       | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 8.80   | Put        |           |           | 5,867.91000        | 5.86791            | 5,838,810         | 8.98       | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.15   | Call       |           |           | 176.39000          | 0.17639            | 162,420           | 9.35       | 0.00  | 0                | 2          |
| R213             | On | 03/02/2022 | Bond Future | 9.76   | Put        |           |           | 1,641.82000        | 1.64182            | 1,591,690         | 10.03      | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 9.98   | Put        |           |           | 1,088.39000        | 1.08839            | 1,041,090         | 10.25      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.22   | Call       |           |           | 229.06000          | 0.22906            | 212,950           | 9.42       | 0.00  | 0                | 4          |
| R213             | On | 05/05/2022 | Bond Future | 10.63  | Put        |           |           | 1,112.69000        | 1.11269            | 1,085,280         | 10.78      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.64  | Call       |           |           | 3,939.22000        | 3.93922            | 3,935,800         | 10.79      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.64  | Put        |           |           | 1,099.72000        | 1.09972            | 1,072,440         | 10.79      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.65  | Call       |           |           | 3,974.88000        | 3.97488            | 3,971,590         | 10.80      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.65  | Put        |           |           | 1,086.89000        | 1.08689            | 1,059,740         | 10.80      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.63  | Call       |           |           | 3,903.65000        | 3.90365            | 3,900,100         | 10.78      | 0.00  | 0                |            |
| R213             | On | 04/08/2022 | Bond Future | 9.88   | Call       |           |           | 1,705.35000        | 1.70535            | 1,699,140         | 9.38       | 0.00  | 0                |            |
| R213             | On | 04/08/2022 | Bond Future | 9.88   | Put        |           |           | 3,706.54000        | 3.70654            | 3,676,370         | 9.38       | 0.00  | 0                |            |
| R213             | On | 04/08/2022 | Bond Future | 9.89   | Call       |           |           | 1,726.01000        | 1.72601            | 1,719,830         | 9.39       | 0.00  | 0                |            |
| R213             | On | 04/08/2022 | Bond Future | 9.89   | Put        |           |           | 3,676.49000        | 3.67649            | 3,646,350         | 9.39       | 0.00  | 0                |            |
| R213             | On | 04/08/2022 | Bond Future | 9.90   | Call       |           |           | 1,746.81000        | 1.74681            | 1,740,650         | 9.40       | 0.00  | 0                |            |

| 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 | 04/08/2022 | Bond Future | 9.90       | Put       |           | 3,646.61000        | 3.64661            | 3,616,490         | 9.40       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.40      | Put       |           | 3,259.16000        | 3.25916            | 3,233,250         | 9.70       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.38      | Call      |           | 2,750.21000        | 2.75021            | 2,748,120         | 9.68       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.38      | Put       |           | 3,307.47000        | 3.30747            | 3,281,460         | 9.68       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.39      | Call      |           | 2,774.18000        | 2.77418            | 2,772,140         | 9.69       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.39      | Put       |           | 3,283.40000        | 3.28340            | 3,257,440         | 9.69       |  | 0.00        | 0                |              |
| R213                     | On | 03/11/2022 | Bond Future | 10.40      | Call      |           | 2,797.95000        | 2.79795            | 2,795,960         | 9.70       |  | 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>25,51</b> |
| R214                     | On | 03/02/2022 | Bond Future |            |           | 10.90023  | 67.85613           | 10.86330           | 68.06764          | 13.65      |  | 0.00        | 0                | 17,60        |
| R214                     | On | 05/05/2022 | Bond Future |            |           | 11.07216  | 65.38021           | 11.03380           | 65.59463          | 13.93      |  | 0.00        | 0                | 4            |
| R214                     | On | 04/08/2022 | Bond Future |            |           | 11.25103  | 66.14220           | 11.21116           | 66.35950          | 13.27      |  | 0.00        | 0                |              |
| R214                     | On | 03/11/2022 | Bond Future |            |           | 11.42878  | 63.72775           | 11.38738           | 63.94794          | 13.58      |  | 0.00        | 0                |              |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,04</b> |
| R214                     | On | 03/02/2022 | Bond Future | 11.39      | Call      |           | 3,422.99000        | 3.42299            | 3,225,910         | 14.99      |  | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.39      | Put       |           | 505.58000          | 0.50558            | 520,010           | 14.99      |  | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.40      | Call      |           | 3,465.88000        | 3.46588            | 3,268,260         | 15.01      |  | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.40      | Put       |           | 495.09000          | 0.49509            | 508,980           | 15.01      |  | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.41      | Call      |           | 3,508.98000        | 3.50898            | 3,310,820         | 15.04      |  | 0.00        | 0                |              |
| R214                     | On | 03/02/2022 | Bond Future | 11.41      | Put       |           | 484.88000          | 0.48488            | 498,230           | 15.04      |  | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.73      | Put       |           | 1,027.95000        | 1.02795            | 1,062,740         | 15.27      |  | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.74      | Call      |           | 4,790.26000        | 4.79026            | 4,610,170         | 15.29      |  | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.74      | Put       |           | 1,016.23000        | 1.01623            | 1,050,560         | 15.29      |  | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.75      | Call      |           | 4,829.71000        | 4.82971            | 4,649,160         | 15.31      |  | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.75      | Put       |           | 1,004.78000        | 1.00478            | 1,038,650         | 15.31      |  | 0.00        | 0                |              |
| R214                     | On | 05/05/2022 | Bond Future | 11.73      | Call      |           | 4,751.01000        | 4.75101            | 4,571,380         | 15.27      |  | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.97      | Call      |           | 2,231.41000        | 2.23141            | 2,118,030         | 13.24      |  | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.97      | Put       |           | 3,570.97000        | 3.57097            | 3,674,890         | 13.24      |  | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.98      | Call      |           | 2,256.46000        | 2.25646            | 2,142,360         | 13.25      |  | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.98      | Put       |           | 3,539.60000        | 3.53960            | 3,642,800         | 13.25      |  | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.99      | Call      |           | 2,281.86000        | 2.28186            | 2,167,030         | 13.26      |  | 0.00        | 0                |              |
| R214                     | On | 04/08/2022 | Bond Future | 10.99      | Put       |           | 3,508.66000        | 3.50866            | 3,611,130         | 13.26      |  | 0.00        | 0                |              |
| R214                     | On | 03/11/2022 | Bond Future | 11.36      | Put       |           | 3,383.74000        | 3.38374            | 3,475,740         | 13.68      |  | 0.00        | 0                |              |
| R214                     | On | 03/11/2022 | Bond Future | 11.34      | Call      |           | 3,183.29000        | 3.18329            | 3,056,260         | 13.66      |  | 0.00        | 0                |              |
| R214                     | On | 03/11/2022 | Bond Future | 11.34      | Put       |           | 3,436.78000        | 3.43678            | 3,529,940         | 13.66      |  | 0.00        | 0                |              |
| R214                     | On | 03/11/2022 | Bond Future | 11.35      | Call      |           | 3,210.32000        | 3.21032            | 3,082,710         | 13.67      |  | 0.00        | 0                |              |
| R214                     | On | 03/11/2022 | Bond Future | 11.35      | Put       |           | 3,410.18000        | 3.41018            | 3,502,760         | 13.67      |  | 0.00        | 0                |              |
| R214                     | On | 03/11/2022 | Bond Future | 11.36      | Call      |           | 3,237.45000        | 3.23745            | 3,109,260         | 13.68      |  | 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>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>18,04</b>    |
| <b>Total for Bond</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>1,774,373,529.81</b> | <b>19,200</b>    | <b>1,202,15</b> |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| I2033 On 14/08/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| I2033 On 28/02/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total I2033 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For I2033</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total I2038 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For I2038</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| I2046 On 31/03/2046 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total I2046 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |

| Contract Details                        | Strike | 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 03/02/2022 GOVI                 |        |            | 806.02200 | 806.02200 | 806.53300          | 806.53300          |                   |            | 0.00        | 0                | 98         |
| GOVI On 05/05/2022 GOVI                 |        |            | 815.56500 | 815.56500 | 816.09000          | 816.09000          |                   |            | 0.00        | 0                |            |
| GOVI On 04/08/2022 GOVI                 |        |            | 825.45100 | 825.45100 | 825.98600          | 825.98600          |                   |            | 0.00        | 0                |            |
| GOVI On 03/11/2022 GOVI                 |        |            | 835.85800 | 835.85800 | 836.40300          | 836.40300          |                   |            | 0.00        | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>98</b>  |
| GOVI On 03/02/2022 GOVI                 | 792.74 | Call       |           |           | 137,930.00000      | 13.79300           | 132,820,000       |            | 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       |           |           | 137,830.00000      | 13.78300           | 132,720,000       |            | 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       |           |           | 137,730.00000      | 13.77300           | 132,620,000       |            | 0.00        | 0                |            |
| GOVI On 03/02/2022 GOVI                 | 792.76 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 | 788.23 | Call       |           |           | 278,600.00000      | 27.86000           | 273,350,000       |            | 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       |           |           | 278,500.00000      | 27.85000           | 273,250,000       |            | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 | 788.24 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 | 788.25 | Call       |           |           | 278,400.00000      | 27.84000           | 273,150,000       |            | 0.00        | 0                |            |
| GOVI On 05/05/2022 GOVI                 | 788.25 | 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       |           |           | 67,060.00000       | 6.70600            | 61,710,000        |            | 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       |           |           | 67,260.00000       | 6.72600            | 61,910,000        |            | 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       |           |           | 67,160.00000       | 6.71600            | 61,810,000        |            | 0.00        | 0                |            |
| GOVI On 03/11/2022 GOVI                 | 820.43 | Call       |           |           | 159,730.00000      | 15.97300           | 154,280,000       |            | 0.00        | 0                |            |
| GOVI On 03/11/2022 GOVI                 | 820.43 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI On 03/11/2022 GOVI                 | 820.41 | Call       |           |           | 159,930.00000      | 15.99300           | 154,480,000       |            | 0.00        | 0                |            |
| GOVI On 03/11/2022 GOVI                 | 820.41 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI On 03/11/2022 GOVI                 | 820.42 | Call       |           |           | 159,830.00000      | 15.98300           | 154,380,000       |            | 0.00        | 0                |            |
| GOVI On 03/11/2022 GOVI                 | 820.42 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| <b>Total GOVI Option</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GOVI</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>98</b>  |
| <b>Total for GOVI</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>98</b>  |
| AL37 On 03/02/2022 Index Future         |        |            | 809.62600 | 809.62600 | 808.64500          | 808.64500          |                   |            | 0.00        | 0                |            |
| AL37 On 05/05/2022 Index Future         |        |            | 819.21200 | 819.21200 | 818.22700          | 818.22700          |                   |            | 0.00        | 0                |            |

| 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 | 04/08/2022 | Index Future |        |            | 829.14200 | 829.14200 | 828.14900          | 828.14900          |                   |            | 0.00        | 0                |            |
| AL37                          | On | 03/11/2022 | Index Future |        |            | 839.59500 | 839.59500 | 838.59300          | 838.59300          |                   |            | 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 | 03/02/2022 | Index Future |        |            | 921.65400 | 921.65400 | 921.43500          | 921.43500          |                   |            | 0.00        | 0                |            |
| AL7T                          | On | 05/05/2022 | Index Future |        |            | 932.56600 | 932.56600 | 932.35400          | 932.35400          |                   |            | 0.00        | 0                |            |
| AL7T                          | On | 04/08/2022 | Index Future |        |            | 943.87100 | 943.87100 | 943.66000          | 943.66000          |                   |            | 0.00        | 0                |            |
| AL7T                          | On | 03/11/2022 | Index Future |        |            | 955.77000 | 955.77000 | 955.56000          | 955.56000          |                   |            | 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 | 03/02/2022 | Index Future |        |            | 816.57200 | 816.57200 | 817.09900          | 817.09900          |                   |            | 0.00        | 0                | 19         |
| ALBI                          | On | 05/05/2022 | Index Future |        |            | 826.24000 | 826.24000 | 826.78100          | 826.78100          |                   |            | 0.00        | 0                | 2          |
| ALBI                          | On | 04/08/2022 | Index Future |        |            | 836.25600 | 836.25600 | 836.80700          | 836.80700          |                   |            | 0.00        | 0                |            |
| ALBI                          | On | 03/11/2022 | Index Future |        |            | 846.79800 | 846.79800 | 847.36000          | 847.36000          |                   |            | 0.00        | 0                |            |
| <b>Total ALBI Future</b>      |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22</b>  |
| <b>Total For ALBI</b>         |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22</b>  |
| IGOV                          | On | 03/02/2022 | Index Future |        |            | 304.90100 | 304.90100 | 305.84900          | 305.84900          |                   |            | 0.00        | 0                | 48         |
| IGOV                          | On | 05/05/2022 | Index Future |        |            | 308.58500 | 308.58500 | 309.54800          | 309.54800          |                   |            | 0.00        | 0                |            |
| IGOV                          | On | 04/08/2022 | Index Future |        |            | 312.40000 | 312.40000 | 313.37600          | 313.37600          |                   |            | 0.00        | 0                |            |
| IGOV                          | On | 03/11/2022 | Index Future |        |            | 316.41100 | 316.41100 | 317.40100          | 317.40100          |                   |            | 0.00        | 0                |            |
| <b>Total IGOV Future</b>      |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>48</b>  |
| <b>Total For IGOV</b>         |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>48</b>  |
| <b>Total for Index</b>        |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>72</b>  |
| JIBAR f                       | On | 15/12/2021 | Jibar Future |        |            | 3.87500   | 96.12500  | 3.87500            | 96.12500           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 19/01/2022 | Jibar Future |        |            | 3.93500   | 96.06500  | 3.93500            | 96.06500           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 16/02/2022 | Jibar Future |        |            | 4.18000   | 95.82000  | 4.18000            | 95.82000           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 16/03/2022 | Jibar Future |        |            | 4.25500   | 95.74500  | 4.24500            | 95.75500           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 20/04/2022 | Jibar Future |        |            | 4.56000   | 95.44000  | 4.56000            | 95.44000           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 18/05/2022 | Jibar Future |        |            | 4.62000   | 95.38000  | 4.62000            | 95.38000           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 15/06/2022 | Jibar Future |        |            | 4.87000   | 95.13000  | 4.87000            | 95.13000           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 21/09/2022 | Jibar Future |        |            | 5.26500   | 94.73500  | 5.25500            | 94.74500           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 21/12/2022 | Jibar Future |        |            | 5.72000   | 94.28000  | 5.72000            | 94.28000           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 15/03/2023 | Jibar Future |        |            | 5.96000   | 94.04000  | 5.97000            | 94.03000           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 21/06/2023 | Jibar Future |        |            | 6.26500   | 93.73500  | 6.26500            | 93.73500           |                   |            | 0.00        | 0                |            |
| JIBAR f                       | On | 20/09/2023 | Jibar Future |        |            | 6.43500   | 93.56500  | 6.43500            | 93.56500           |                   |            | 0.00        | 0                |            |
| <b>Total Jibar Future</b>     |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>21</b>  |
| <b>Total For JIBAR FUTURE</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>21</b>  |
| <b>Total for Jibar</b>        |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>21</b>  |



| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                   | Contracts Traded | Open Interest   |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|------------------|-----------------|
| 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>1,774,373,529.81</b> | <b>19,200</b>    | <b>1,204,16</b> |
| ABCPI3 On 07/12/2023 Spot Bond          |        |            | 2.66500   | 313.96399 | 2.66500            | 313.86872          |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABCPI3 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABCPI3</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABF001 On 13/09/2026 Spot Bond          |        |            |           |           | 0.00000            | 100.02753          |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABF001 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABF001</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABF003 On 18/07/2024 Spot Bond          |        |            |           |           | 0.00000            | 101.58799          |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABF003 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABF003</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABF004 On 30/06/2026 Spot Bond          |        |            | 9.65000   | 104.47469 | 9.65000            | 104.42089          |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABF004 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABF004</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABF005 On 30/06/2031 Spot Bond          |        |            | 11.01500  | 94.05216  | 11.01500           | 94.53805           |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABF005 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABF005</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABF007 On 01/12/2030 Spot Bond          |        |            |           |           | 0.00000            | 100.23548          |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABF007 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABF007</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABFN09 On 17/03/2026 Spot Bond          |        |            |           |           | 0.00000            | 99.96983           |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABFN09 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABFN09</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABFN14 On 14/05/2022 Spot Bond          |        |            |           |           | 0.00000            | 100.58998          |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABFN14 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABFN14</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABFN16 On 11/11/2022 Spot Bond          |        |            |           |           | 0.00000            | 101.22529          |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABFN16 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| <b>Total For ABFN16</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |
| ABFN18 On 26/09/2023 Spot Bond          |        |            |           |           | 0.00000            | 102.33344          |                   |            |  | 0.00                    | 0                | 5               |
| <b>Total ABFN18 SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>5</b>        |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65825          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.93810          |                   |            |  | 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            | 100.32613          |                   |            |  | 0.00        | 0                | 380,000,00        |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>380,000,00</b> |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>380,000,00</b> |
| ABFN2: On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.49642          |                   |            |  | 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            | 104.45417          |                   |            |  | 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            | 100.79731          |                   |            |  | 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            | 100.88987          |                   |            |  | 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            | 101.81435          |                   |            |  | 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 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03961          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.58907          |                   |            |  | 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            | 100.61238          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABFN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABFN34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABFN3: On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15358          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | 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            | 100.36909          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 07/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.83668          |                   |            |  | 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            | 100.66526          |                   |            |  | 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            | 100.28326          |                   |            |  | 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            | 100.42624          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 16/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.29407          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 16/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 99.56920           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 14/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.81001          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 14/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.83364          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 14/10/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.85056          |                   |            |  | 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            | 99.87600           |                   |            |  | 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            | 100.26807          |                   |                             | 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            | 100.28081          |                   |                             | 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            | 101.22734          |                   |                             | 0.00        | 0                  |                    |
| <b>Total ABFN49 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For ABFN49</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| ABFN5 On 30/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.98577          |                   |                             | 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            | 101.12426          |                   |                             | 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            | 100.91409          |                   |                             | 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            | 102.07926          |                   |                             | 0.00        | 281,876,800        | 140,938,400        |
| <b>Total ABJ01 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>281,876,800</b> | <b>140,938,400</b> |
| <b>Total For ABJ01</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>281,876,800</b> | <b>140,938,400</b> |
| ABJ02 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.75006          |                   |                             | 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            | 100.13967          |                   |                             | 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            | 101.12395          |                   |                             | 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>           |                    |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 7.33500   | 7.33500   | 7.33500            | 146.00100          |                   | 1,293,144,363,000.00        |             | 176,297,800        | 88,148,900         |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,293,144,363,000.00</b> |             | <b>176,297,800</b> | <b>88,148,900</b>  |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   | <b>1,293,144,363,000.00</b> |             | <b>176,297,800</b> | <b>88,148,900</b>  |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 29.35223  | 100.00000          | 29.21638           |                   | 0.00                        |             | 0                  |                    |
| <b>Total ABKI04/I2025 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 ABK104/I2025</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          |                     |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 3.08500   | 3.08500   | 3.08500            | 153.82753          |                   |                             | 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  |        |            | 3.89000   | 3.89000   | 3.89000            | 202.38426          |                   |                             | 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            | 229.68511          |                   |                             | 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  |        |            | 6.70000   | 6.70000   | 6.70000            | 103.45229          |                   |                             | 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  |        |            | 7.83000   | 7.83000   | 7.83000            | 110.73450          |                   |                             | 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  |        |            | 5.14000   | 102.69713 | 5.14000            | 102.66880          |                   |                             | 0.00                 | 0                 | 4,680,000,00        |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          | <b>4,680,000,00</b> |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          | <b>4,680,000,00</b> |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 5.23000   | 104.90032 | 5.23000            | 104.87041          |                   |                             | 0.00                 | 0                 |                     |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          |                     |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          |                     |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 7.18500   | 111.77212 | 7.18500            | 111.72853          |                   |                             | 0.00                 | 0                 |                     |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          |                     |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          |                     |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 8.09500   | 112.77272 | 8.09500            | 112.72329          |                   |                             | 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  |        |            | 5.67000   | 109.15455 | 5.67000            | 109.12083          |                   |                             | 0.00                 | 0                 |                     |
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          |                     |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>          |                     |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 7.92000   | 105.75419 | 7.92000            | 105.70882          |                   | 7,920,000,000,000.00        | 1,000,000,000        | 500,000,00        |                     |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>7,920,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,00</b> |                     |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   | <b>7,920,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,00</b> |                     |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 12.90124  | 100.00000          | 12.84357           |                   | 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 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  |        |            | 1.98500   | 317.99162 | 1.98500            | 317.90686          |                   |            | 635,200,000,000.00        | 320,000,000        | 160,000,000        |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>635,200,000,000.00</b> | <b>320,000,000</b> | <b>160,000,000</b> |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   |            | <b>635,200,000,000.00</b> | <b>320,000,000</b> | <b>160,000,000</b> |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 1.65500   | 176.84610 | 1.65500            | 176.80215          |                   |            | 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  |        |            | 10.70500  | 10.70500  | 10.70500           | 105.16962          |                   |            | 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            | 99.91453           |                   |            | 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            | 99.91725           |                   |            | 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            | 99.92052           |                   |            | 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            | 99.68494           |                   |            | 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            | 99.91779           |                   |            | 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            | 99.91779           |                   |            | 0.00                      | 0                  |                    |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                    |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           |                    |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 99.91553           |                   |            | 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            | 99.91553           |                   |            | 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>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 177.29983          |                   |            |  | 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            | 179.33758          |                   |            |  | 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            | 99.92214           |                   |            |  | 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            | 100.93252          |                   |            |  | 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            | 100.48525          |                   |            |  | 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            | 100.72404          |                   |            |  | 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            | 101.55592          |                   |            |  | 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            | 102.35801          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.39031          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.78277          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.53793          |                   |            |  | 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            | 102.93282          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGT03 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 AGT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AGT04 On 27/10/2025 Spot Bond |        |            |           |           | 0.00000            | 104.68802          |                   |            |  | 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            | 100.81592          |                   |            |  | 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            | 100.84739          |                   |            |  | 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 |        |            | 8.13000   | 100.94137 | 8.13000            | 101.63128          |                   |            |  | 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            | 100.89479          |                   |            |  | 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            | 101.05270          |                   |            |  | 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            | 101.24988          |                   |            |  | 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            | 100.70520          |                   |            |  | 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            | 100.35242          |                   |            |  | 0.00        | 0                | 400,000,00        |
| <b>Total AHF5A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| <b>Total For AHF5A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| AHF5A On 21/08/2023 Spot Bond |        |            | 6.39000   | 108.59116 | 6.39000            | 108.55404          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF5A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF5A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF5A On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33056          |                   |            |  | 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            | 100.37114          |                   |            |  | 0.00        | 0                |                   |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.39610          |                   |            |  | 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            | 100.87761          |                   |            |  | 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            | 100.50393          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84083          |                   |            |  | 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            | 100.37106          |                   |            |  | 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            | 100.39599          |                   |            |  | 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            | 100.57005          |                   |            |  | 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            | 100.50730          |                   |            |  | 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            | 100.34611          |                   |            |  | 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>         |            |
| AHF7B On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.38353          |                   |            |  | 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            | 100.37417          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| AHF7C On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.40845          |                   |                           | 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            | 100.39661          |                   |                           | 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            | 100.61960          |                   |                           | 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            | 100.58863          |                   |                           | 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  |        |            | 7.47000   | 106.89992 | 7.47000            | 106.85685          |                   |                           | 0.00        | 0                 | 100,000,00        |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>100,000,00</b> |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>100,000,00</b> |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 7.89000   | 103.42913 | 7.89000            | 103.38492          |                   |                           | 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  |        |            | 11.82000  | 90.92137  | 11.82000           | 90.86371           |                   |                           | 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 |        |            | 5.92000   | 181.54473 | 5.92000            | 181.45786          |                   | 473,600,000,000.00        |             | 80,000,000        | 40,000,00         |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>473,600,000,000.00</b> |             | <b>80,000,000</b> | <b>40,000,00</b>  |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   | <b>473,600,000,000.00</b> |             | <b>80,000,000</b> | <b>40,000,00</b>  |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.22514          |                   |                           | 0.00        | 0                 |                   |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                   |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.79676           |                   |                           | 0.00        | 0                 |                   |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                   |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.79459          |                   |                           | 0.00        | 0                 |                   |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                   |
| APF10 On 11/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.03013          |                   |                           | 0.00        | 0                 |                   |
| <b>Total APF10 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 APF10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF14 On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.96255           |                   |            |  | 0.00        | 0                |            |
| <b>Total APF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF15 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38886          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF16 On 07/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68327          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF17 On 21/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90155          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02 On 07/12/2033 Spot Bond |        |            | 4.76000   | 244.17061 | 4.76000            | 244.06894          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN03 On 07/12/2033 Spot Bond |        |            | 5.26000   | 211.96151 | 5.26000            | 211.86758          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13 On 31/01/2022 Spot Bond |        |            | 2.63000   | 176.63422 | 2.63000            | 176.58092          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14 On 31/01/2022 Spot Bond |        |            | 2.67500   | 176.62445 | 2.67500            | 176.57073          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN149 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN149</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 31/03/2028 Spot Bond |        |            | 4.76000   | 192.74044 | 4.76000            | 192.66017          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN154</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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            | 99.90858           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.23251          |                   |            |  | 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 |        |            | 4.78000   | 114.57457 | 4.78000            | 114.52704          |                   |            |  | 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            | 99.92905           |                   |            |  | 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            | 99.92794           |                   |            |  | 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            | 99.91704           |                   |            |  | 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            | 104.55741          |                   |            |  | 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            | 100.22584          |                   |            |  | 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            | 99.90886           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN264 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN264</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92423           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN274 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN274</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43915          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN278 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN278</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 100.37861          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN279 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN279</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN28(On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36990          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN28(On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03136          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN286 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN286</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN29(On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.79949           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN30(On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92295           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31(On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08421          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN310 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN310</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31(On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93173           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN315 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN315</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31(On 31/03/2029 Spot Bond |        |            | 4.52500   | 4.52500   | 4.52500            | 106.06561          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN318 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN318</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31(On 28/02/2033 Spot Bond |        |            | 4.93500   | 4.93500   | 4.93500            | 100.09582          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN319 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN319</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32(On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92713           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN327 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN327</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32(On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91642           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN328 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN328</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33(On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55050          |                   |            |  | 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            | 99.24124           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN335 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33: On 31/01/2038 Spot Bond |        |            | 4.89000   | 113.00146 | 4.89000            | 112.95392          |                   |            |  | 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            | 99.92156           |                   |            |  | 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            | 99.92900           |                   |            |  | 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            | 99.91148           |                   |            |  | 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            | 99.92494           |                   |            |  | 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            | 99.92494           |                   |            |  | 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            | 100.24451          |                   |            |  | 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            | 99.90941           |                   |            |  | 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            | 99.92639           |                   |            |  | 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            | 99.92355           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38: On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89467          |                   |            |  | 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            | 100.00008          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN383 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00008          |                   |            |  | 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>         |            |
| ASN384 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35771          |                   |            |  | 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>         |            |
| ASN386 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92571           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN388 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33986          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN395 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 99.97049           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN399 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92625           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN409 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91272           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN415 On 05/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13925          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN419 On 29/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN420 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 103.21378          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN421 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90332           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN45( On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.89997           |                   |            |  | 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            | 99.88733           |                   |            |  | 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            | 100.50885          |                   |            |  | 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            | 103.48905          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46( On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80064          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46( On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80855          |                   |            |  | 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            | 103.44604          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47( On 31/08/2024 Spot Bond |        |            | 10.90500  | 10.90500  | 10.90500           | 103.15800          |                   |            |  | 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            | 100.61806          |                   |            |  | 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            | 100.72997          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47( On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.90839           |                   |            |  | 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            | 100.05946          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN480 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 ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 125.51051          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN48: On 28/02/2025 Spot Bond |        |            | 10.63000  | 10.63000  | 10.63000           | 103.07921          |                   |            |  | 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            | 99.90871           |                   |            |  | 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 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01290          |                   |            |  | 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            | 100.01290          |                   |            |  | 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            | 99.91118           |                   |            |  | 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 |        |            | 9.52500   | 97.84990  | 9.52500            | 97.80016           |                   |            |  | 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 |        |            | 8.70500   | 97.81664  | 8.70500            | 97.77109           |                   |            |  | 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 |        |            | 9.25500   | 96.38580  | 9.25500            | 96.33817           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN51: On 21/12/2026 Spot Bond |        |            | 9.25500   | 96.38580  | 9.25500            | 96.33817           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52: On 31/07/2022 Spot Bond |        |            | 9.10000   | 103.41846 | 9.10000            | 103.36845          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52: On 31/07/2024 Spot Bond |        |            | 11.05000  | 104.14620 | 11.05000           | 104.08534          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN530 On 31/07/2024 Spot Bond |        |            | 11.00000  | 104.12756 | 11.00000           | 104.06699          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN530 On 31/01/2024 Spot Bond |        |            | 10.50000  | 103.94111 | 10.50000           | 103.88332          |                   |            |  | 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>         |            |
| ASN530 On 31/01/2024 Spot Bond |        |            | 10.50000  | 103.94111 | 10.50000           | 103.88332          |                   |            |  | 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>         |            |
| ASN540 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.22932          |                   |            |  | 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>         |            |
| ASN540 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.64343          |                   |            |  | 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>         |            |
| ASN540 On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57183          |                   |            |  | 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>         |            |
| ASN540 On 31/07/2023 Spot Bond |        |            | 10.60000  | 103.97841 | 10.60000           | 103.92006          |                   |            |  | 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>         |            |
| ASN550 On 31/01/2024 Spot Bond |        |            | 10.47000  | 102.62538 | 10.47000           | 103.87230          |                   |            |  | 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>         |            |
| ASN550 On 31/01/2024 Spot Bond |        |            | 10.55000  | 103.95976 | 10.55000           | 103.90169          |                   |            |  | 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>         |            |
| ASN560 On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61590          |                   |            |  | 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>         |            |
| ASN560 On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82503          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN56: On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14890          |                   |            |  | 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            | 99.54892           |                   |            |  | 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            | 99.92902           |                   |            |  | 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            | 99.95186           |                   |            |  | 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            | 100.50675          |                   |            |  | 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 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03580          |                   |            |  | 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            | 99.91969           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN587 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN587</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59: On 31/01/2022 Spot Bond |        |            | 9.22000   | 103.43425 | 9.22000            | 103.38261          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59: On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92726          |                   |            |  | 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            | 100.93365          |                   |            |  | 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            | 100.72686          |                   |            |  | 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            | 100.77790          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN601 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 ASN601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60: On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.31821          |                   |            |  | 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            | 98.19729           |                   |            |  | 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            | 100.78948          |                   |            |  | 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            | 101.52685          |                   |            |  | 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            | 100.64383          |                   |            |  | 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            | 99.90414           |                   |            |  | 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            | 100.45344          |                   |            |  | 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            | 100.66707          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN62: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.90949           |                   |            |  | 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 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31323          |                   |            |  | 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            | 100.65102          |                   |            |  | 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            | 99.91413           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN633 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.90493           |                   |            |  | 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>         |            |
| ASN634 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16855          |                   |            |  | 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>         |            |
| ASN635 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77728          |                   |            |  | 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>         |            |
| ASN644 On 12/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03448          |                   |            |  | 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>         |            |
| ASN645 On 08/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.01659          |                   |            |  | 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>         |            |
| ASN646 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.42504          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN658 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN658</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN658 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37789          |                   |            |  | 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>         |            |
| ASN660 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.26922          |                   |            |  | 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>         |            |
| ASN665 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.45605          |                   |            |  | 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>         |            |
| ASN667 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.18801          |                   |            |  | 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>         |            |
| ASN669 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.25945          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN68: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.90914           |                   |            |  | 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            | 99.90507           |                   |            |  | 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            | 102.37438          |                   |            |  | 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            | 99.79421           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.40629          |                   |            |  | 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>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.69456          |                   |            |  | 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>         |            |
| ASN69: On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.74652          |                   |            |  | 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>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.07779          |                   |            |  | 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>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.73156          |                   |            |  | 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>         |            |
| ASN70: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.91865           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.91797           |                   |            |  | 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>         |            |
| ASN70: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92764           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN703 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 ASN703</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 09/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.56598          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 05/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06488          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN708 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 10/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26281          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 04/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62117          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 19/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49109          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.48379          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 99.99953           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN716 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91872          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN717 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN717</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03088          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN718 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN718</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 30/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95964          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN719 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN719</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN72: On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03204          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN721 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN721</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN72: On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92732          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ASN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN724 On 20/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77986          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN725 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN725</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN725 On 19/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78598          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN726 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN726</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN726 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15637          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN733 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.71963          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN735 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN735</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN735 On 28/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.28483          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN736 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.81683          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN737 On 18/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35751          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN740 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN740</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN740 On 22/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35616          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN741 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN741</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN741 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.92205           |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total ASN742 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For ASN742</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| ASN742 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.92069           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN746 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN746</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN746 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51070          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN747 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN747</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN74 On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35743          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN748 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN748</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN75 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21851          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN754 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN754</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN75 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21316          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN755 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN755</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN75 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22056          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN757 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN757</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN75 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22015          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN758 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN758</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN75 On 01/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20010          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN759 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN759</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN76 On 01/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20394          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN760 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN760</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN76 On 10/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.06941          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN761 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN761</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW21 On 24/03/2022 Spot Bond |        |            | 4.42000   | 103.43255 | 4.42000            | 103.40779          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW21 On 24/03/2022 Spot Bond |        |            | 9.30000   | 102.12351 | 9.30000            | 102.07275          |                   |            |  | 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            | 101.09605          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW28 On 06/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.30914          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW28 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 BAW28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.35804          |                   |            |  | 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>         |            |
| BAW31 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.03511          |                   |            |  | 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  |        |            | 6.85500   | 99.89818  | 6.85500            | 99.86119           |                   |            |  | 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            | 102.13473          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW35 On 18/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.38198          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW36 On 18/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.75540          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.47717          |                   |            |  | 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            | 101.69932          |                   |            |  | 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 |        |            | 8.59000   | 8.59000   | 8.59000            | 105.42940          |                   |            |  | 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 |        |            | 11.31500  | 11.31500  | 11.31500           | 105.38017          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA73 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.55473          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26367          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA74 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.47308          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.47330          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA76 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.47254          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.93215          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA78 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.65968          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA79 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.60059          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.80321          |                   |            |  | 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            | 101.75067          |                   |            |  | 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            | 101.96586          |                   |            |  | 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            | 101.69851          |                   |            |  | 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            | 101.80233          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA86 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.78391          |                   |            |  | 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>         |            |
| BAYA87 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.00597          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA88 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75078          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA89 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.64436          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA89 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA89</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA90 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.95173          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA91 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64756          |                   |            |  | 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>         |            |
| BAYA92 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69905          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA93 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.64719          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA93 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA93</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.06160          |                   |            |  | 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            | 102.44946          |                   |            |  | 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            | 102.11373          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For BAYB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB17 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.06234          |                   |            |  | 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>         |            |
| BAYB18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.46914          |                   |            |  | 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>         |            |
| BAYB19 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.16620          |                   |            |  | 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>         |            |
| BAYB20 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.06191          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.26000   | 8.26000   | 8.26000            | 100.59566          |                   |            |  | 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            | 100.69079          |                   |            |  | 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            | 100.67109          |                   |            |  | 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            | 100.11674          |                   |            |  | 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            | 100.44402          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX35 On 16/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.96288           |                   |            |  | 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            | 97.94852           |                   |            |  | 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            | 77.19646           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <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 |        |            | 7.38000   | 106.40978 | 7.38000            | 106.36718          |                   |            |  | 0.00        | 0                | 2,600,000,00        |
| <b>Total BGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,600,000,00</b> |
| <b>Total For BGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,600,000,00</b> |
| BGL08 On 03/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24672          |                   |            |  | 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>         |                     |
| BGL15 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52197          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42368          |                   |            |  | 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            | 105.05308          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.59591          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.66028          |                   |            |  | 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            | 102.38766          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.88742          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BID08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BID08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86256          |                   |            |  | 0.00        | 0                |                     |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| BID11 On 15/11/2023 Spot Bond |        |            | 6.13000   | 107.00878 | 6.13000            | 106.97309          |                   |            |  | 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>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BID12 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12992          |                   |            |  | 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            | 99.67015           |                   |            |  | 0.00        | 0                |            |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID14 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82374          |                   |            |  | 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            | 100.69767          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81280          |                   |            |  | 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            | 101.11274          |                   |            |  | 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            | 99.53800           |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 05/01/2025 Spot Bond |        |            |           |           | 0.00000            | 97.82600           |                   |            |  | 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            | 68.27100           |                   |            |  | 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            | 54.45900           |                   |            |  | 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 18/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29653          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.99250          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP12 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 BNPP12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF1: On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73906          |                   |            |  | 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            | 100.37200          |                   |            |  | 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            | 100.11218          |                   |            |  | 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            | 100.60347          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2: On 16/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2: On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87975          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF2: On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61501          |                   |            |  | 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 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99780          |                   |            |  | 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 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56925          |                   |            |  | 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            | 100.59211          |                   |            |  | 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            | 100.33205          |                   |            |  | 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            | 100.44285          |                   |            |  | 0.00        | 0                |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total BPPF32 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BPPF32</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BPPF3 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51780          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BPPF33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BPPF33</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            | 101.19637          |                   |            |  | 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            | 99.29524           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CBL29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CBL29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CBL30 On 02/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56020          |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total CBL30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For CBL30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| CCT01 On 23/06/2023 Spot Bond |        |            | 7.83500   | 106.44613 | 7.83500            | 106.40143          |                   |            |  | 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 |        |            | 8.00500   | 108.15152 | 8.00500            | 108.10489          |                   |            |  | 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 |        |            | 8.60500   | 109.93659 | 8.60500            | 109.88543          |                   |            |  | 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 |        |            | 10.02500  | 10.02500  | 10.02500           | 104.47067          |                   |            |  | 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            | 100.92301          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CGR42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CGR42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CGR43 On 08/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75257          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.34479          |                   |            |  | 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            | 100.36832          |                   |            |  | 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            | 101.09580          |                   |            |  | 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            | 101.16489          |                   |            |  | 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   | 108.81806 | 4.77000            | 105.85700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.89200          |                   |            |  | 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            | 99.55252           |                   |            |  | 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 |        |            | 7.24000   | 109.32088 | 7.24000            | 109.27793          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN364 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN365 On 20/03/2024 Spot Bond |        |            | 8.70700   | 111.70820 | 8.70700            | 113.38500          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN366 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75866          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82805          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN370 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 CLN370</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN37 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 104.28551          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN371 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN371</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN37 On 20/03/2024 Spot Bond |        |            | 10.98000  | 101.68999 | 10.98000           | 101.62995          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN379 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN379</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.51100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN380 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN380</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            | 6.50000   | 116.66878 | 6.50000            | 111.42000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.25800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN385 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN385</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92293           |                   |            |  | 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            | 100.46033          |                   |            |  | 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            | 100.45626          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN399 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN399</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 31/01/2022 Spot Bond |        |            | 2.60000   | 176.64072 | 2.60000            | 176.58772          |                   |            |  | 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 |        |            | 5.78500   | 142.09869 | 5.78500            | 142.03221          |                   |            |  | 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 |        |            | 6.22500   | 140.28251 | 6.22500            | 140.21362          |                   |            |  | 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            | 101.75800          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN456 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN456</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46v On 13/03/2022 Spot Bond |        |            | 6.59000   | 103.41723 | 6.59000            | 103.38047          |                   |            |  | 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>         |            |
| CLN46t On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11746          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46i On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37351          |                   |            |  | 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>         |            |
| CLN46s On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.39072          |                   |            |  | 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>         |            |
| CLN47z On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49452          |                   |            |  | 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>         |            |
| CLN48c 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>         |            |
| CLN48i On 28/07/2022 Spot Bond |        |            | 6.39000   | 105.15467 | 6.39000            | 105.11873          |                   |            |  | 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>         |            |
| CLN49c On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.38007          |                   |            |  | 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>         |            |
| CLN49v On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.90966           |                   |            |  | 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>         |            |
| CLN49t On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28003          |                   |            |  | 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>         |            |
| CLN49i On 04/09/2024 Spot Bond |        |            | 6.79000   | 110.87575 | 6.79000            | 110.83485          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.92680          |                   |            |  | 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            | 101.06873          |                   |            |  | 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            | 101.13067          |                   |            |  | 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            | 100.60479          |                   |            |  | 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            | 101.22662          |                   |            |  | 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            | 100.05344          |                   |            |  | 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            | 101.40681          |                   |            |  | 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            | 96.68925           |                   |            |  | 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   | 102.52855 | 9.96000            | 102.47351          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 101.29636 | 10.01000           | 101.24201          |                   |            |  | 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            | 100.35319          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 104.45154 | 9.60000            | 99.63741           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN519 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 CLN519</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN52 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.03047          |                   |            |  | 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>         |            |
| CLN52 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25492          |                   |            |  | 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>         |            |
| CLN52 On 09/09/2022 Spot Bond |        |            | 9.20000   | 102.49037 | 9.20000            | 102.43945          |                   |            |  | 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>         |            |
| CLN52 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42507          |                   |            |  | 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>         |            |
| CLN52 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10428          |                   |            |  | 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>         |            |
| CLN52 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.50804          |                   |            |  | 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>         |            |
| CLN52 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53512          |                   |            |  | 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>         |            |
| CLN53 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.03047          |                   |            |  | 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>         |            |
| CLN53 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.91626           |                   |            |  | 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>         |            |
| CLN53 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94237          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN534 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN534</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN53 On 18/07/2025 Spot Bond |        |            | 9.48500   | 106.83674 | 9.48500            | 106.78294          |                   |            |  | 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>         |            |
| CLN53 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99331           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN537 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77581          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN540 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07716          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN541 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 145.90500          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN542 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24870          |                   |            |  | 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>         |            |
| CLN543 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.01452          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN543 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN543</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN544 On 21/08/2026 Spot Bond |        |            | 8.95500   | 107.18719 | 8.95500            | 107.13618          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN544 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN544</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN545 On 29/03/2025 Spot Bond |        |            | 9.00500   | 105.13928 | 9.00500            | 105.08814          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN545</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN546 On 12/11/2025 Spot Bond |        |            | 9.09500   | 104.39943 | 9.09500            | 104.34815          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN546 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN546</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN547 On 18/04/2028 Spot Bond |        |            |           |           | 0.00000            | 313.41101          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN547 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN547</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN548 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN548 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN548</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN549 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN549 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN549</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN556 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47248          |                   |            |  | 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>         |            |
| CLN557 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48583          |                   |            |  | 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>         |            |
| CLN558 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34613          |                   |            |  | 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>         |            |
| CLN559 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19558          |                   |            |  | 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>         |            |
| CLN560 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 128.78500          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN561 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.52649          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN561 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN561</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN562 On 12/11/2025 Spot Bond |        |            | 10.19000  | 100.86244 | 10.19000           | 100.81270          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN563 On 12/11/2025 Spot Bond |        |            | 8.95500   | 104.86210 | 8.95500            | 104.81136          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN564 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56688          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN565 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34295          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN566 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 103.43322          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN567 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15042          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN567 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 CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49419          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN570 On 12/11/2025 Spot Bond |        |            | 9.18500   | 103.50681 | 9.18500            | 103.45546          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN572 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.51271          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN573 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49696          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN575 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00002          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN576 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.90806           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN578 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.90267          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN579 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18604          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN580 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52447          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN581 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN582 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23448          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN583 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.96334           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN584 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81596          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.22832          |                   |            |  | 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            | 102.05555          |                   |            |  | 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            | 100.02893          |                   |            |  | 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            | 100.01387          |                   |            |  | 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            | 99.92373           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN589 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.76505          |                   |            |  | 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            | 101.57995          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN591 On 05/12/2026 Spot Bond |        |            | 4.20500   | 144.45992 | 4.20500            | 117.21887          |                   |            |  | 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            | 100.34045          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN593 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN593</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN593 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17805          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN595 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34045          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN597 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 100.52092          |                   |            |  | 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            | 101.11719          |                   |            |  | 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            | 100.02181          |                   |            |  | 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            | 99.92373           |                   |            |  | 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            | 99.92373           |                   |            |  | 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            | 100.37800          |                   |            |  | 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            | 103.11777          |                   |            |  | 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            | 100.54969          |                   |            |  | 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            | 100.45907          |                   |            |  | 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            | 102.62876          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN607 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93496          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN608 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36743          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN608 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 CLN608</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN608 On 30/04/2023 Spot Bond |        |            | 9.32000   | 101.20847 | 9.32000            | 101.15784          |                   |            |  | 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>         |            |
| CLN610 On 23/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74032          |                   |            |  | 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            | 102.44114          |                   |            |  | 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            | 100.12935          |                   |            |  | 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            | 100.35503          |                   |            |  | 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 30/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60754          |                   |            |  | 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            | 101.08132          |                   |            |  | 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            | 94.78200           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN616 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26104          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.30021          |                   |            |  | 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 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32201          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68484          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN621 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68230          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN622 On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70795          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN623 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 95.69700           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN624 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78969          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN625 On 25/01/2023 Spot Bond |        |            | 6.37000   | 106.30070 | 6.37000            | 106.26449          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN626 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47927          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN627 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 90.37444           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN628 On 31/07/2034 Spot Bond |        |            | 12.07500  | 64.25983  | 12.07500           | 85.34508           |                   |            |  | 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>         |            |
| CLN629 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39908          |                   |            |  | 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 |        |            | 9.65500   | 102.60234 | 9.65500            | 102.54977          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN63 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47716          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN631 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN631</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39924          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 101.29856          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60910          |                   |            |  | 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>         |            |
| CLN63 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.24643          |                   |            |  | 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>         |            |
| CLN63 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35229          |                   |            |  | 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>         |            |
| CLN63 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47505          |                   |            |  | 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>         |            |
| CLN63 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50116          |                   |            |  | 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>         |            |
| CLN64 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.51724          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN640</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN64 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82116          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN643 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN643</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN64 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35417          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN644 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN644</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN64 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92517           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN645 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 CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN645 On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71711          |                   |            |  | 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            | 99.92503           |                   |            |  | 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            | 100.63254          |                   |            |  | 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            | 100.24034          |                   |            |  | 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            | 100.47505          |                   |            |  | 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            | 100.38338          |                   |            |  | 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            | 100.47505          |                   |            |  | 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            | 96.47100           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN655 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN655</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN655 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.90605           |                   |            |  | 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            | 101.35236          |                   |            |  | 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            | 100.53499          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN658 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN658</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN667 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62100          |                   |            |  | 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>         |            |
| CLN667 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.76300           |                   |            |  | 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>         |            |
| CLN667 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 117.20000          |                   |            |  | 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>         |            |
| CLN667 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 141.31400          |                   |            |  | 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>         |            |
| CLN667 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46820          |                   |            |  | 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>         |            |
| CLN667 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.34338          |                   |            |  | 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>         |            |
| CLN667 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.56781          |                   |            |  | 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            | 104.97448          |                   |            |  | 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>         |            |
| CLN667 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.35338          |                   |            |  | 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            | 100.27269          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN670 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.52427          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN672 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09447          |                   |            |  | 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   | 148.62341 | 4.25785            | 120.73554          |                   |            |  | 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   | 148.62341 | 4.25785            | 120.73632          |                   |            |  | 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>         |            |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.53481          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN676 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN676</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN677 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.56289          |                   |            |  | 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>         |            |
| CLN679 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.33339          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN680 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60342          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN680</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN681 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.54394          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN682 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11961          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27301          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN684 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31024          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN685 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.75069          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN685 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 CLN685</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN685 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56598          |                   |            |  | 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            | 101.56578          |                   |            |  | 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            | 101.36828          |                   |            |  | 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            | 101.18905          |                   |            |  | 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            | 101.36842          |                   |            |  | 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            | 100.56199          |                   |            |  | 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           | 86.76249           |                   |            |  | 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           | 85.21848           |                   |            |  | 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            | 105.67498          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN699 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN699</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN699 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21902          |                   |            |  | 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>         |            |
| CLN700 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44353          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN701 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN701</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN701 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 85.75668           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN702 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.92432          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN704 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN704</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN704 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 87.33711           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN705 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.57693          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN707 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.02934          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN708 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN708 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.33558          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN709 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 83.70227           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN710 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 83.94854           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN711 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01508          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN712 On 12/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41857          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.34488          |                   |            |  | 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>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.34488          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN716 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.34488          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN716 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN717 On 31/01/2024 Spot Bond |        |            | 11.35500  | 11.35500  | 11.35500           | 82.72840           |                   |            |  | 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            | 100.02635          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN719 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN719</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN720 On 31/01/2037 Spot Bond |        |            | 11.52500  | 11.52500  | 11.52500           | 81.71294           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN720 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN720</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN721 On 31/01/2024 Spot Bond |        |            | 11.47000  | 11.47000  | 11.47000           | 82.03932           |                   |            |  | 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            | 100.19891          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN722 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN722</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN723 On 31/01/2024 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 82.75856           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN723 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN723</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.23093          |                   |            |  | 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>         |            |
| CLN725 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.23093          |                   |            |  | 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>         |            |
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.23093          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN726 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN726</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25419          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN727 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN727</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25419          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN728 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 CLN728</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25419          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN729 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN729</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN730 On 31/01/2024 Spot Bond |        |            | 10.94000  | 10.94000  | 10.94000           | 85.29173           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN730 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN730</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN731 On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 86.34530           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN731 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN731</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN732 On 31/07/2024 Spot Bond |        |            | 10.67500  | 10.67500  | 10.67500           | 86.99365           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN732 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN732</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN733 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN734 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.02689          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN734 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN734</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN735 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55766          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN735 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN735</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN736 On 31/01/2022 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 95.92764           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN737 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.91424           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN738 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.91015           |                   |            |  | 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>         |            |
| CLN739 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 107.94300          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN739 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN739</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN740 On 31/01/2022 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 94.54436           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.46802          |                   |            |  | 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            | 101.50597          |                   |            |  | 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            | 100.62706          |                   |            |  | 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            | 98.00300           |                   |            |  | 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            | 101.03844          |                   |            |  | 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            | 100.29823          |                   |            |  | 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>         |            |
| CLN746 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.36836          |                   |            |  | 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>         |            |
| CLN747 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.76613          |                   |            |  | 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>         |            |
| CLN748 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>         |            |
| CLN749 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.02907          |                   |            |  | 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>         |            |
| CLN750 On 01/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.07147          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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            | 102.74207          |                   |            |  | 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            | 100.03823          |                   |            |  | 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>         |            |
| <b>Total For CLN758</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN759 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.86202           |                   |            |  | 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            | 99.86611           |                   |            |  | 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            | 101.40232          |                   |            |  | 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            | 100.62507          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN763 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 CLN763</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN763 On 21/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.73412          |                   |            |  | 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>         |            |
| CLN764 On 31/07/2022 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 94.22889           |                   |            |  | 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>         |            |
| CLN765 On 31/07/2022 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 102.74207          |                   |            |  | 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>         |            |
| CLN766 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>         |            |
| CLN767 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.86396           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN768 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN768</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN768 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.92760          |                   |            |  | 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>         |            |
| CLN769 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 98.84391           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN770 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN770</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN770 On 31/08/2022 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 82.24047           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN771 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN771</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN771 On 31/08/2022 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 88.68981           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN772 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN772</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN772 On 28/08/2028 Spot Bond |        |            |           |           | 0.00000            | 100.28984          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN773 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN773</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN773 On 31/07/2028 Spot Bond |        |            |           |           | 0.00000            | 100.79721          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN774 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN774</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN774 On 15/09/2028 Spot Bond |        |            | 6.90000   | 6.90000   | 6.90000            | 114.24943          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN775 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN775</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN775 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.26464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN776 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN776</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN776 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.06303          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN777 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN777</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN777 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32125          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN778 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN778</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN778 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.50055          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN779 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN779</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN779 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.44268          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN780 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN780</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN780 On 19/08/2025 Spot Bond |        |            | 10.65000  | 10.65000  | 10.65000           | 103.38309          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN781 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN781</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN781 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.40343          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN782 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN782</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN782 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.34794          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN783 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN783</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN783 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33855          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN784 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN784</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN784 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.31051          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN785 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN785</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN785 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19190          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN786 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN786</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|------------|
| CLN787 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.17919          |                   |            |                              | 0.00                 | 0                     |            |
| <b>Total CLN787 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN787</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |            |
| CLN788 On 31/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 500,000,000,000,000.00       | 5,000,000,000        | 5,000,000,000         |            |
| <b>Total CLN788 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b>  |            |
| <b>Total For CLN788</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b>  |            |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 8.26000   | 100.64041 | 8.26000            | 100.59566          |                   |            | 0.00                         | 0                    |                       |            |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                       |            |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                       |            |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 7.69000   | 106.54797 | 7.69000            | 106.50380          |                   |            | 0.00                         | 0                    | 13,100,000,000        |            |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>13,100,000,000</b> |            |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>13,100,000,000</b> |            |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.22500  | 104.20743 | 10.22500           | 104.15067          |                   |            | 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  |        |            | 6.68000   | 108.09326 | 6.68000            | 108.05424          |                   |            | 0.00                         | 0                    | 31,300,000,000        |            |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>31,300,000,000</b> |            |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>31,300,000,000</b> |            |
| COT01 On 03/04/2023 Spot Bond  |        |            | 7.22500   | 104.14685 | 7.22500            | 104.10624          |                   |            | 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  |        |            | 12.01500  | 94.20755  | 12.01500           | 94.14717           |                   |            | 0.00                         | 0                    | 100,000,000           |            |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>100,000,000</b>    |            |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>100,000,000</b>    |            |
| COT03 On 05/06/2028 Spot Bond  |        |            | 10.60500  | 95.04201  | 10.60500           | 94.98807           |                   |            | 0.00                         | 0                    | 75,000,000,000        |            |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>75,000,000,000</b> |            |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>75,000,000,000</b> |            |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 9.59000   | 9.59000   | 9.59000            | 109.70723          |                   |            | 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 28/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.96491          |                   |            | 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            | 100.84474          |                   |            | 0.00                         | 0                    |                       |            |
| <b>Total DENG99 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 DENG99</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| DOL01: On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.81608           |                   |            |                              | 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            | 100.34675          |                   |            |                              | 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            | 101.34398          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 9.35500   | 9.35500   | 9.35500            | 103.45870          |                   |            |                              | 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            | 100.76980          |                   |            |                              | 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            | 100.37427          |                   |            |                              | 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   |        |            | 6.74500   | 106.70350 | 6.74500            | 106.66504          |                   |            | 85,026,121,000,000.00        | 12,605,800,000        | 10,362,900,000        |            |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>85,026,121,000,000.00</b> | <b>12,605,800,000</b> | <b>10,362,900,000</b> |            |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>85,026,121,000,000.00</b> | <b>12,605,800,000</b> | <b>10,362,900,000</b> |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 46.93074  | 100.00000          | 46.72436           |                   |            | 0.00                         | 0                     | 0                     |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 46.93074  | 100.00000          | 46.72436           |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| DV24 On 18/02/2024 Spot Bond   |        |            | 7.17000   | 108.15157 | 7.17000            | 108.11018          |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.16024 | 9.69000            | 103.10721          |                   |            | 0.00                         | 0                     | 0                     |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.16024 | 9.69000            | 103.10721          |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |            |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.92500  | 94.65293  | 11.92500           | 94.59337           |                   |            | 0.00                         | 0                     | 0                     |            |
| <b>Total DV29 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 DV29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.29284 | 10.10000           | 103.23755          |                   |            |  | 0.00        | 0                |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.29284 | 10.10000           | 103.23755          |                   |            |  | 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>         |            |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.07958          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF22f On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12624          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF22B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF22f On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82908          |                   |            |  | 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            | 98.73189           |                   |            |  | 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            | 99.06850           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF26 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 96.89794           |                   |            |  | 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            | 99.62002           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2 On 15/12/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2f On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 98.43426           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2f On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60861          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVFB2 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56750          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 96.47621           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60131          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB29 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB29</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB3 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69864          |                   |            |  | 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            | 100.41779          |                   |            |  | 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>         |            |
| DVFC2 On 15/12/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFC26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFC26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFC2 On 15/12/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFC28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFC28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ECN22 On 14/03/2022 Spot Bond |        |            | 5.35000   | 103.55447 | 5.35000            | 103.52450          |                   |            |  | 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 |        |            | 6.70000   | 109.22141 | 6.70000            | 109.18165          |                   |            |  | 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   | 112.37016 | 5.02000            | 112.32161          |                   |            |  | 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 |        |            | 4.78000   | 101.56412 | 4.78000            | 101.52198          |                   |            |  | 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 On 31/01/2037 Spot Bond |        |            | 2.25000   | 138.73618 | 2.25000            | 138.69739          |                   |            |  | 0.00        | 0                |            |
| <b>Total EL037/I2038 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EL28 On 02/05/2028 Spot Bond    |        |            | 4.11500   | 146.94763 | 4.11500            | 146.89133          |                   |            |  | 0.00        | 0                | 7,500,000,00        |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,500,000,00</b> |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,500,000,00</b> |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.04300   | 133.69253 | 4.04300            | 133.64184          |                   |            |  | 0.00        | 0                |                     |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.08500   | 130.67291 | 4.08500            | 130.62355          |                   |            |  | 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    |        |            | 4.71000   | 114.29540 | 4.71000            | 114.24809          |                   |            |  | 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    |        |            | 4.75000   | 103.64142 | 4.75000            | 103.59860          |                   |            |  | 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   | 138.73618 | 2.25000            | 138.69739          |                   |            |  | 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            | 182.81766          |                   |            |  | 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            | 179.88872          |                   |            |  | 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            | 139.27777          |                   |            |  | 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            | 138.17302          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ELN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN007 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 135.95262          |                   |            |  | 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>         |                   |
| ELN009 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 126.32428          |                   |            |  | 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>         |                   |
| ELN010 On 22/04/2022 Spot Bond |        |            |           |           | 0.00000            | 127.58585          |                   |            |  | 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>         |                   |
| ELN011 On 15/04/2024 Spot Bond |        |            |           |           | 0.00000            | 122.25067          |                   |            |  | 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>         |                   |
| ELN013 On 21/05/2024 Spot Bond |        |            |           |           | 0.00000            | 124.29258          |                   |            |  | 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>         |                   |
| ELN014 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.82473          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 9.69000   | 101.92185 | 9.69000            | 101.86858          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 11.64000  | 11.64000  | 11.64000           | 94.17268           |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.69000  | 11.69000  | 11.69000           | 98.73233           |                   |            |  | 0.00        | 0                | 666,666,60        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 9.75500   | 9.75500   | 9.75500            | 100.65081          |                   |            |  | 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  |        |            | 9.75500   | 9.75500   | 9.75500            | 106.25401          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.67500  | 11.67500  | 11.67500           | 79.41289           |                   |            |  | 0.00        | 0                |            |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EMM08 On 18/06/2030 Spot Bond  |        |            | 10.96500  | 10.96500  | 10.96500           | 98.96714           |                   |            |  | 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  |        |            | 11.67500  | 11.67500  | 11.67500           | 93.07392           |                   |            |  | 0.00        | 0                |            |
| <b>Total EMM09P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EMM09P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16093          |                   |            |  | 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            | 100.12067          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02907          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF019 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02852          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF020 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51742          |                   |            |  | 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            | 100.21498          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF022 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26495          |                   |            |  | 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>         |            |
| EPF023 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.12815          |                   |            |  | 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>         |            |
| EPFC48 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02822          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC48 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 EPFC48</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EPFC5 On 10/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46737          |                   |            |  | 0.00        | 0                |                     |
| <b>Total EPFC50 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EPFC50</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EQT00 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18064          |                   |            |  | 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            | 100.18546          |                   |            |  | 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            | 100.84018          |                   |            |  | 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            | 100.12570          |                   |            |  | 0.00        | 0                | 100,000,00          |
| <b>Total EQT005 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b>   |
| <b>Total For EQT005</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b>   |
| EQT00 On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63787          |                   |            |  | 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            | 99.89933           |                   |            |  | 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>         |                     |
| EQT00 On 08/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98663          |                   |            |  | 0.00        | 0                |                     |
| <b>Total EQT008 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EQT008</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EQT00 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48030          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total EQT009 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For EQT009</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| EQT01 On 12/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44103          |                   |            |  | 0.00        | 0                |                     |
| <b>Total EQT010 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EQT010</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ERS3B On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39166          |                   |            |  | 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            | 100.37260          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| <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            | 100.42209          |                   |            |                              | 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            | 100.37640          |                   |            |                              | 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            | 100.39542          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| ERSA2 On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.36654          |                   |            |                              | 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            | 100.35737          |                   |            |                              | 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            | 100.41444          |                   |            |                              | 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   |        |            | 6.02000   | 108.12546 | 6.02000            | 108.09062          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 103.91975 | 10.00000           | 103.86465          |                   |            |                              | 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   |        |            | 8.75500   | 98.43813  | 8.75500            | 98.39180           |                   |            | 17,615,923,243,000.00        | 2,012,098,600        | 4,551,743,900        |            |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,615,923,243,000.00</b> | <b>2,012,098,600</b> | <b>4,551,743,900</b> |            |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>17,615,923,243,000.00</b> | <b>2,012,098,600</b> | <b>4,551,743,900</b> |            |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 101.62065 | 7.85000            | 101.57768          |                   |            | 0.00                         | 0                    | 0                    |            |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |            |
| ES33 On 15/09/2033 Spot Bond   |        |            | 11.39500  | 77.02179  | 11.38500           | 77.02707           |                   |            | 2,423,566,086,000.00         | 212,686,800          | 494,260,300          |            |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2,423,566,086,000.00</b>  | <b>212,686,800</b>   | <b>494,260,300</b>   |            |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>2,423,566,086,000.00</b>  | <b>212,686,800</b>   | <b>494,260,300</b>   |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|------------------|---------------------|
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 101.90955 | 7.50000            | 101.86810          |                   |            |                          | 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   |        |            | 11.86500  | 75.56698  | 11.82500           | 75.75912           |                   |            | 93,126,012,000.00        |             | 7,848,800        | 1,455,569,00        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>93,126,012,000.00</b> |             | <b>7,848,800</b> | <b>1,455,569,00</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>93,126,012,000.00</b> |             | <b>7,848,800</b> | <b>1,455,569,00</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.21944 | 8.50000            | 101.17315          |                   |            |                          | 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            | 100.07683          |                   |            |                          | 0.00        | 0                |                     |
| <b>Total EXX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EXX04</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                     |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.87539          |                   |            |                          | 0.00        | 0                |                     |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                     |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92154           |                   |            |                          | 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            | 100.44041          |                   |            |                          | 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            | 100.35234          |                   |            |                          | 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            | 100.41470          |                   |            |                          | 0.00        | 0                |                     |
| <b>Total FIFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FIFB16</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         |                     |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43500          |                   |            |                          | 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            | 100.69804          |                   |            |                          | 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            | 101.21383          |                   |            |                          | 0.00        | 0                |                     |
| <b>Total FIFB19 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 FIFB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FIFC36 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35419          |                   |            |  | 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            | 100.60407          |                   |            |  | 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            | 100.64754          |                   |            |  | 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            | 101.54813          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRB17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRB17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRB22 On 08/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.75951          |                   |            |  | 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            | 101.35921          |                   |            |  | 0.00        | 0                | 200,000,00           |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>    |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>    |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.26987          |                   |            |  | 0.00        | 0                | 16,090,000,00        |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>16,090,000,00</b> |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>16,090,000,00</b> |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.37627          |                   |            |  | 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            | 100.81041          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.27500   | 107.40938 | 8.27500            | 107.36153          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRB28 On 02/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.43788          |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value              | Contracts Traded   | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|--------------------|------------|
| <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            | 102.84802          |                   |            |                           | 0.00               | 0                  |            |
| <b>Total FRB29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRB29</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| FRB30 On 19/04/2026 Spot Bond  |        |            | 8.25500   | 100.94530 | 8.25500            | 100.90044          |                   |            |                           | 0.00               | 0                  |            |
| <b>Total FRB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRB30</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| FRB31 On 24/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.33203          |                   |            |                           | 0.00               | 0                  |            |
| <b>Total FRB31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRB31</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 2.06000   | 176.75803 | 2.06000            | 176.71019          |                   |            |                           | 0.00               | 0                  |            |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 2.44500   | 315.25982 | 2.44500            | 315.16794          |                   |            |                           | 0.00               | 0                  |            |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>        | <b>0</b>           |            |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 3.10000   | 3.10000   | 3.10000            | 153.75885          |                   |            |                           | 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 |        |            | 3.95000   | 201.77114 | 3.95000            | 201.69589          |                   |            | 869,000,000,000.00        | 220,000,000        | 110,000,000        |            |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>869,000,000,000.00</b> | <b>220,000,000</b> | <b>110,000,000</b> |            |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>869,000,000,000.00</b> | <b>220,000,000</b> | <b>110,000,000</b> |            |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.47000   | 4.47000   | 4.47000            | 106.45234          |                   |            |                           | 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            | 220.03885          |                   |            |                           | 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 |        |            | 5.01500   | 97.29926  | 5.01500            | 97.25741           |                   |            |                           | 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 |        |            | 5.02000   | 99.05435  | 5.02000            | 99.01202           |                   |            |                           | 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>           |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRBZ0: On 28/10/2024 Spot Bond |        |            | 6.85000   | 6.85000   | 6.85000            | 82.57839           |                   |            |  | 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 |        |            | 6.92000   | 6.92000   | 6.92000            | 81.77249           |                   |            |  | 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 |        |            | 4.38500   | 4.38500   | 4.38500            | 148.00844          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC17: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC18: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 96.88450           |                   |            |  | 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 |        |            | 2.71000   | 176.61684 | 2.71000            | 176.56280          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23: On 31/01/2022 Spot Bond |        |            | 3.57000   | 176.43041 | 3.57000            | 176.36817          |                   |            |  | 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 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01528          |                   |            |  | 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            | 102.50237          |                   |            |  | 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            | 102.01487          |                   |            |  | 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            | 100.72992          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC271 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 FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27: On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 103.57289          |                   |            |  | 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            | 100.35548          |                   |            |  | 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            | 101.50221          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28: On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 115.21887          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67859          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35019          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28: On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 113.16577          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30680          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.07389          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29: On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44408          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29: On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45223          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.85838          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC299 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC299</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30(On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.32770          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30(On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.62742          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC302 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC302</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30(On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29311          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC303 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC303</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30(On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.60159          |                   |            |  | 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            | 100.23636          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC306 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC306</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30(On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.66882          |                   |            |  | 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            | 101.27851          |                   |            |  | 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            | 101.47385          |                   |            |  | 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            | 101.61984          |                   |            |  | 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            | 100.85118          |                   |            |  | 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            | 99.99974           |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC317 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.73994          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC318 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45502          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC319 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61963          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC323 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.78919          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC324 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.49015          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC325 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03848          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC326 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 102.30033          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC327 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03094          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC328 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24536          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC329 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51445          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC330 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87541          |                   |            |  | 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>         |            |
| FRC335 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.71494          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC335 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 FRC335</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.92848          |                   |            |  | 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            | 100.58139          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC339 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC339</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80613          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC340 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC340</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.92100          |                   |            |  | 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            | 101.32177          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC343 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC343</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94192          |                   |            |  | 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            | 101.74183          |                   |            |  | 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            | 102.46091          |                   |            |  | 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            | 101.00711          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC348 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC348</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86991          |                   |            |  | 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            | 100.78378          |                   |            |  | 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            | 100.26479          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC351 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15321          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC352 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC352</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC352 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88413          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC353 On 30/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC354 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97518          |                   |            |  | 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>         |            |
| FRC355 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88626          |                   |            |  | 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>         |            |
| FRC356 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89455          |                   |            |  | 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>         |            |
| FRC357 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58283          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC358 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74538          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC359 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94439          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC360 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75791          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC361 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13917          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC36: On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.54320          |                   |            |  | 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            | 100.54749          |                   |            |  | 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            | 100.78407          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.22690          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28340          |                   |            |  | 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>         |            |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.87032          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.88204          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88837          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88420          |                   |            |  | 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>         |            |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.98994          |                   |            |  | 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>         |            |
| FRC37: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27522          |                   |            |  | 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>         |            |
| FRC37: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.92644          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC376 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 FRC376</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| FRC37 On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.91518          |                   |            | 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>         |               |
| FRC37 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.33018          |                   |            | 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>         |               |
| FRC37 On 23/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.53057          |                   |            | 0.00        | 0                |               |
| <b>Total FRC379 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For FRC379</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| FRC38 On 16/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.97170           |                   |            | 0.00        | 0                |               |
| <b>Total FRC380 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For FRC380</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| FRC38 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.70570          |                   |            | 0.00        | 0                |               |
| <b>Total FRC381 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For FRC381</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 3.35000   | 3.35000   | 3.35000            | 176.41793          |                   |            | 0.00        | 0                |               |
| <b>Total FRC66 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For FRC66</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| FRC69 On 31/01/2022 Spot Bond  |        |            | 3.29000   | 3.29000   | 3.29000            | 176.43149          |                   |            | 0.00        | 0                |               |
| <b>Total FRC69 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For FRC69</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| FRC71 On 31/01/2022 Spot Bond  |        |            | 3.30000   | 3.30000   | 3.30000            | 176.42923          |                   |            | 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  |        |            | 4.43000   | 105.14284 | 4.43000            | 105.10078          |                   |            | 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  |        |            | 4.63000   | 116.76228 | 4.63000            | 116.71479          |                   |            | 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            | 100.74492          |                   |            | 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            | 100.40905          |                   |            | 0.00        | 8,060,000,000    | 4,030,000,000 |

| 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 FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,060,000,000</b> | <b>4,030,000,000</b> |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,060,000,000</b> | <b>4,030,000,000</b> |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.36284          |                   |            |  | 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            | 101.05780          |                   |            |  | 0.00        | 0                    | 570,000,000          |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>570,000,000</b>   |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>570,000,000</b>   |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.64872          |                   |            |  | 0.00        | 0                    | 300,000,000          |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>300,000,000</b>   |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>300,000,000</b>   |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.22884          |                   |            |  | 0.00        | 0                    | 490,000,000          |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>490,000,000</b>   |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>490,000,000</b>   |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.56171          |                   |            |  | 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            | 101.17973          |                   |            |  | 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            | 101.27553          |                   |            |  | 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            | 101.20036          |                   |            |  | 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 |        |            | 4.20800   | 4.20800   | 4.20800            | 105.06216          |                   |            |  | 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 |        |            | 4.60000   | 4.60000   | 4.60000            | 117.15831          |                   |            |  | 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            | 100.26694          |                   |            |  | 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>             |                      |

| Contract Details                           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS10 <sup>4</sup> On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67225          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS104 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS104</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 <sup>8</sup> On 31/01/2038 Spot Bond |        |            | 4.74000   | 115.15313 | 4.74000            | 115.10561          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS108 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS108</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 <sup>9</sup> On 07/12/2033 Spot Bond |        |            | 4.71000   | 223.29211 | 4.71000            | 223.19971          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS109 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS109</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sup>0</sup> On 31/01/2038 Spot Bond |        |            | 4.88000   | 113.14337 | 4.88000            | 113.09586          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS110 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS110</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sup>2</sup> On 07/12/2033 Spot Bond |        |            | 4.74000   | 4.74000   | 4.74000            | 222.56323          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS112 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS112</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sup>4</sup> On 31/01/2025 Spot Bond |        |            | 3.93500   | 150.04809 | 3.93500            | 149.99261          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS114 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS114</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sup>5</sup> On 31/01/2038 Spot Bond |        |            | 3.70500   | 131.41037 | 3.70500            | 131.36339          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS115 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS115</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 <sup>9</sup> On 31/01/2038 Spot Bond |        |            | 4.68000   | 116.02753 | 4.68000            | 115.98003          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS119 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS119</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sup>0</sup> On 07/12/2033 Spot Bond |        |            | 4.86000   | 220.13173 | 4.86000            | 220.03885          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS120 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS120</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sup>1</sup> On 07/12/2033 Spot Bond |        |            | 4.91000   | 219.09011 | 4.91000            | 218.99711          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS121</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sup>2</sup> On 31/01/2025 Spot Bond |        |            | 3.46500   | 122.01387 | 3.46500            | 152.09886          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 <sup>3</sup> On 07/12/2033 Spot Bond |        |            | 4.94000   | 218.46798 | 4.94000            | 218.37491          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 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 FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS123 On 31/01/2038 Spot Bond |        |            | 4.88000   | 113.14337 | 4.88000            | 113.09586          |                   |            |  | 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 |        |            | 4.57000   | 194.81651 | 4.57000            | 194.73736          |                   |            |  | 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 |        |            | 5.63000   | 103.06922 | 5.63000            | 103.02183          |                   |            |  | 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 |        |            | 4.46000   | 196.03014 | 4.46000            | 195.95163          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS129 On 31/03/2028 Spot Bond |        |            | 4.52000   | 195.36708 | 4.52000            | 195.28822          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS131 On 07/12/2033 Spot Bond |        |            | 5.45000   | 208.20802 | 5.45000            | 208.11362          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS132 On 31/01/2038 Spot Bond |        |            | 5.58000   | 103.70614 | 5.58000            | 103.65872          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS134 On 31/01/2038 Spot Bond |        |            | 4.88000   | 4.88000   | 4.88000            | 113.09586          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS135 On 31/01/2038 Spot Bond |        |            | 4.86000   | 113.42790 | 4.86000            | 113.38037          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS136 On 31/03/2028 Spot Bond |        |            | 4.33000   | 197.47558 | 4.33000            | 197.39789          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 5.22000   | 212.76202 | 5.22000            | 212.66819          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS138 On 31/03/2028 Spot Bond |        |            | 4.46000   | 196.03014 | 4.46000            | 195.95163          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS142 On 31/03/2028 Spot Bond |        |            | 4.46000   | 196.03014 | 4.46000            | 195.95163          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS143 On 31/03/2028 Spot Bond |        |            | 3.86100   | 202.79258 | 3.86100            | 202.71793          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 4.23500   | 148.72371 | 4.23500            | 148.66634          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS146 On 31/01/2022 Spot Bond |        |            | 2.41000   | 176.68197 | 2.41000            | 176.63080          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS147 On 31/03/2028 Spot Bond |        |            | 4.81000   | 192.19831 | 4.81000            | 192.11775          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS149 On 31/03/2028 Spot Bond |        |            | 4.85000   | 191.76588 | 4.85000            | 191.68508          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/01/2025 Spot Bond |        |            | 4.20500   | 148.85552 | 4.20500            | 148.79834          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS151 On 31/03/2028 Spot Bond |        |            | 4.32500   | 197.53143 | 4.32500            | 197.45377          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 4.86000   | 4.86000   | 4.86000            | 191.57709          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS153 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 6.36546            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS170 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83698          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS172 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92397          |                   |            |  | 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            | 99.92441           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS182 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.31379          |                   |            |  | 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>         |            |
| FRS184 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 219.23323          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS186 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 157.34717          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS187 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 199.96595          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS194 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 50.38733           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS197 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52249          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS199 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60407          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS200 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.49038          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS201 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30418          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS201 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 FRS201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS201 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94694          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS206 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36925          |                   |            |  | 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            | 101.14900          |                   |            |  | 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            | 101.98221          |                   |            |  | 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            | 101.32177          |                   |            |  | 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                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS227 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22785          |                   |            |  | 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            | 100.46498          |                   |            |  | 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            | 104.17644          |                   |            |  | 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            | 110.75888          |                   |            |  | 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>         |            |
| FRS240 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.61427          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS24 On 04/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52488          |                   |            |  | 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            | 77.78099           |                   |            |  | 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            | 100.15264          |                   |            |  | 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            | 123.08715          |                   |            |  | 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            | 100.86647          |                   |            |  | 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            | 101.41528          |                   |            |  | 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            | 100.57003          |                   |            |  | 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            | 100.57131          |                   |            |  | 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            | 105.59077          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS253 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 FRS253</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56747          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS254 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS254</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18906          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 04/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS256 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS256</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS257 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS257</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 121.27520          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS258 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS258</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS25 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.55141          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS259 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS259</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.86516          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS260 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS260</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.30220          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS261 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS261</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS262 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS262</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS26 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>         |            |
| FRS26 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>         |            |
| FRS26 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.36285          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS266 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 121.55887          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS267 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 101.37330          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS268 On 26/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS269 On 05/07/2022 Spot Bond |        |            |           |           | 0.00000            | 118.94212          |                   |            |  | 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>         |            |
| FRS270 On 14/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.10866          |                   |            |  | 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>         |            |
| FRS271 On 21/07/2022 Spot Bond |        |            |           |           | 0.00000            | 113.65911          |                   |            |  | 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>         |            |
| FRS272 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.36493          |                   |            |  | 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>         |            |
| FRS273 On 18/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34092          |                   |            |  | 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>         |            |
| FRS274 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>         |            |
| FRS276 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72610          |                   |            |  | 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            | 101.85272          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS28( On 31/03/2032 Spot Bond |        |            | 9.53000   | 9.53000   | 9.53000            | 101.96284          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 05/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10879          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 13/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69283          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 28/02/2031 Spot Bond |        |            | 9.55000   | 9.55000   | 9.55000            | 102.51633          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 28/02/2031 Spot Bond |        |            | 9.55000   | 9.55000   | 9.55000            | 102.51633          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 25/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.76181          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 102.96046          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS287 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS287</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 13/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63663          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28( On 31/01/2030 Spot Bond |        |            | 10.87400  | 10.87400  | 10.87400           | 95.70405           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29( On 03/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16001          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29( On 12/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS291 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 FRS291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond |        |            | 2.24500   | 2.24500   | 2.24500            | 316.35502          |                   |            |  | 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 |        |            | 1.98500   | 317.99162 | 1.98500            | 317.90686          |                   |            |  | 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 |        |            | 1.98500   | 1.98500   | 1.98500            | 317.90686          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS46 On 31/01/2022 Spot Bond |        |            | 1.65000   | 176.84720 | 1.65000            | 176.80329          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS51 On 31/01/2022 Spot Bond |        |            | 1.65000   | 176.84720 | 1.65000            | 176.80329          |                   |            |  | 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            | 100.59926          |                   |            |  | 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 |        |            | 4.58000   | 108.84957 | 4.58000            | 108.80560          |                   |            |  | 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   | 73.02756  | 4.23000            | 114.01355          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.35500   | 3.35500   | 3.35500            | 152.59688          |                   |            |  | 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 |        |            | 3.63500   | 3.63500   | 3.63500            | 151.33299          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS90 On 07/12/2023 Spot Bond |        |            | 3.04500   | 3.04500   | 3.04500            | 311.64084          |                   |            |  | 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 |        |            | 5.71000   | 5.71000   | 5.71000            | 104.60356          |                   |            |  | 0.00        | 0                | 250,000,00 |

| 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 FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b> |
| FRX24 On 10/12/2024 Spot Bond |        |            | 6.85500   | 110.54531 | 6.85500            | 110.50438          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX25 On 26/07/2025 Spot Bond |        |            | 7.17500   | 111.86143 | 7.17500            | 111.81858          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX26 On 01/10/2026 Spot Bond |        |            | 7.63500   | 109.35220 | 7.63500            | 109.30718          |                   |            |  | 0.00        | 0                | 390,000,00        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>390,000,00</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>390,000,00</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 7.75500   | 113.11254 | 7.75500            | 113.06499          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX28 On 26/07/2028 Spot Bond |        |            | 8.26500   | 113.24471 | 8.26500            | 113.19488          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX30 On 31/01/2030 Spot Bond |        |            | 8.72500   | 109.54030 | 8.72500            | 109.48948          |                   |            |  | 0.00        | 0                | 590,000,00        |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>590,000,00</b> |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>590,000,00</b> |
| FRX31 On 21/02/2031 Spot Bond |        |            | 8.98000   | 106.22732 | 8.98000            | 106.17663          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX32 On 31/03/2032 Spot Bond |        |            | 9.23500   | 110.64205 | 9.23500            | 110.58718          |                   |            |  | 0.00        | 0                | 190,000,00        |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>190,000,00</b> |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>190,000,00</b> |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.63000  | 78.85122  | 10.63000           | 78.80636           |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FS6A2 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24807          |                   |            |  | 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            | 100.56265          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FS6B1 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.33241          |                   |            |  | 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            | 100.31676          |                   |            |  | 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            | 100.32738          |                   |            |  | 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            | 100.33050          |                   |            |  | 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>         |                      |
| FST3A1 On 20/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72585          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FST3A2 On 20/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76530          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FST3A3 On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.81685          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FST3A4 On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.84260          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GBL05 On 07/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.36705          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GBL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GBL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GBL06 On 21/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.17344          |                   |            |  | 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            | 100.49307          |                   |            |  | 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            | 100.34509          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5A21 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 GH5A21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GH5A3 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.29516          |                   |            |  | 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            | 100.29890          |                   |            |  | 0.00        | 0                |            |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41259          |                   |            |  | 0.00        | 0                |            |
| <b>Total GH5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GH5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRL35 On 12/06/2029 Spot Bond |        |            | 4.07000   | 111.51925 | 4.07000            | 111.47695          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11405          |                   |            |  | 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>         |            |
| GRT17 On 17/10/2023 Spot Bond |        |            | 6.26900   | 108.30446 | 6.26900            | 108.26773          |                   |            |  | 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            | 100.23623          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72422          |                   |            |  | 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 |        |            | 6.85500   | 108.10783 | 6.85500            | 108.06780          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83541          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69685          |                   |            |  | 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            | 100.07471          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58110          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.09630          |                   |            |  | 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            | 100.72698          |                   |            |  | 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>         |            |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.73904           |                   |            |  | 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            | 98.61831           |                   |            |  | 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            | 100.23450          |                   |            |  | 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            | 100.53794          |                   |            |  | 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            | 98.41984           |                   |            |  | 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            | 98.55623           |                   |            |  | 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            | 101.03928          |                   |            |  | 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            | 101.09298          |                   |            |  | 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            | 100.60619          |                   |            |  | 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            | 99.63038           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91024           |                   |            |  | 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            | 100.34735          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT45 On 24/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72927          |                   |            |  | 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            | 100.76372          |                   |            |  | 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            | 101.01244          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T1 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75965          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T2 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30026          |                   |            |  | 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>         |            |
| H10T4 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19344          |                   |            |  | 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>         |            |
| H12T2 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41869          |                   |            |  | 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            | 99.92911           |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T3 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 H12T3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| H12T4 On 28/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.95614          |                   |            | 0.00        | 0                |                   |
| <b>Total H12T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For H12T4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| HC5T5 On 31/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.21362          |                   |            | 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            | 100.56151          |                   |            | 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            | 99.79051           |                   |            | 0.00        | 0                | 100,000,00        |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88316           |                   |            | 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            | 100.20754          |                   |            | 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            | 100.10378          |                   |            | 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            | 0.00000            |                   |            | 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            | 101.16992          |                   |            | 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            | 101.09706          |                   |            | 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            | 101.07633          |                   |            | 0.00        | 0                |                   |
| <b>Total HPF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For HPF13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 2.58500   | 314.43442 | 2.58500            | 314.34039          |                   |            | 0.00        | 0                | 130,000,00        |

| 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 HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              | <b>130,000,00</b>     |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              | <b>130,000,00</b>     |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 2.93500   | 2.93500   | 2.93500            | 319.32863          |                   |                               |  | 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 |        |            | 10.33000  | 103.29285 | 10.33000           | 103.23632          |                   |                               |  | 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 |        |            | 4.76000   | 79.06950  | 4.76000            | 104.65099          |                   |                               |  | 0.00        | 0                     | 10,000,000,00         |
| <b>Total HWAY33 SPOT</b>      |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              | <b>10,000,000,00</b>  |
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              | <b>10,000,000,00</b>  |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 11.30500  | 89.82884  | 11.30500           | 89.77517           |                   | 40,453,812,000.00             |  |             | 3,578,400             | 3,745,304,70          |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>40,453,812,000.00</b>      |  |             | <b>3,578,400</b>      | <b>3,745,304,70</b>   |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   | <b>40,453,812,000.00</b>      |  |             | <b>3,578,400</b>      | <b>3,745,304,70</b>   |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 12.56839  | 100.00000          | 12.51312           |                   |                               |  | 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 |        |            | 11.38500  | 88.86684  | 11.38500           | 88.81338           |                   |                               |  | 0.00        | 0                     | 5,190,000,00          |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              | <b>5,190,000,00</b>   |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              | <b>5,190,000,00</b>   |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 12.56658  | 100.00000          | 12.51132           |                   |                               |  | 0.00        | 0                     |                       |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              |                       |
| HWF11 On 15/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97906          |                   |                               |  | 0.00        | 0                     | 15,000,000,00         |
| <b>Total HWF11 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              | <b>15,000,000,00</b>  |
| <b>Total For HWF11</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              | <b>15,000,000,00</b>  |
| HWF12 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78275          |                   |                               |  | 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            | 100.23671          |                   |                               |  | 0.00        | 0                     |                       |
| <b>Total HWF13 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For HWF13</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b> | <b>0</b>              |                       |
| I2025 On 31/01/2025 Spot Bond |        |            | 2.78000   | 155.27979 | 2.78500            | 155.20880          |                   | 252,068,493,600,000.00        |  |             | 90,672,120,000        | 450,338,530,30        |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>252,068,493,600,000.00</b> |  |             | <b>90,672,120,000</b> | <b>450,338,530,30</b> |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>252,068,493,600,000.00</b> |  |             | <b>90,672,120,000</b> | <b>450,338,530,30</b> |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                  | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|-----------------------|------------|
| I2029 On 31/03/2029 Spot Bond  |        |            | 3.65000   | 112.45020 | 3.60000            | 112.78532          |                   | 544,442,589,910,000.00       | 149,162,353,400        | 289,908,202,80        |            |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>14,442,589,910,000.00</b> | <b>149,162,353,400</b> | <b>289,908,202,80</b> |            |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   | <b>14,442,589,910,000.00</b> | <b>149,162,353,400</b> | <b>289,908,202,80</b> |            |
| I2033 On 28/02/2033 Spot Bond  |        |            | 4.00500   | 109.57537 | 3.93000            | 110.33824          |                   | 547,491,436,308,000.00       | 136,701,981,600        | 279,397,951,60        |            |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>17,491,436,308,000.00</b> | <b>136,701,981,600</b> | <b>279,397,951,60</b> |            |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   | <b>17,491,436,308,000.00</b> | <b>136,701,981,600</b> | <b>279,397,951,60</b> |            |
| I2038 On 31/01/2038 Spot Bond  |        |            | 3.98000   | 126.83839 | 3.98000            | 126.79118          |                   | 427,729,679,796,000.00       | 358,726,050,200        | 399,304,489,50        |            |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>17,729,679,796,000.00</b> | <b>358,726,050,200</b> | <b>399,304,489,50</b> |            |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   | <b>17,729,679,796,000.00</b> | <b>358,726,050,200</b> | <b>399,304,489,50</b> |            |
| I2046 On 31/03/2046 Spot Bond  |        |            | 4.06000   | 113.86570 | 4.01500            | 114.68970          |                   | 247,810,306,400,000.00       | 307,342,440,000        | 314,527,618,10        |            |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>17,810,306,400,000.00</b> | <b>307,342,440,000</b> | <b>314,527,618,10</b> |            |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   | <b>17,810,306,400,000.00</b> | <b>307,342,440,000</b> | <b>314,527,618,10</b> |            |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.05000   | 117.93031 | 4.02000            | 118.54482          |                   | 742,180,787,180,000.00       | 430,168,095,600        | 307,624,382,60        |            |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>12,180,787,180,000.00</b> | <b>430,168,095,600</b> | <b>307,624,382,60</b> |            |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   | <b>12,180,787,180,000.00</b> | <b>430,168,095,600</b> | <b>307,624,382,60</b> |            |
| IBL101 On 24/05/2022 Spot Bond |        |            | 6.10500   | 6.10500   | 6.10500            | 101.81282          |                   | 0.00                         | 0                      | 0                     |            |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59986          |                   | 0.00                         | 0                      | 0                     |            |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| IBL109 On 07/12/2023 Spot Bond |        |            | 2.70500   | 313.72912 | 2.70500            | 313.63326          |                   | 0.00                         | 0                      | 0                     |            |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37064          |                   | 0.00                         | 0                      | 0                     |            |
| <b>Total IBL114 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| <b>Total For IBL114</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86935          |                   | 0.00                         | 0                      | 0                     |            |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50110          |                   | 0.00                         | 0                      | 0                     |            |
| <b>Total IBL123 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| <b>Total For IBL123</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |            |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.59648          |                   | 0.00                         | 0                      | 0                     |            |
| <b>Total IBL124 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 IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL128 On 11/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90024          |                   |            |  | 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            | 100.26086          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL130 On 22/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81508          |                   |            |  | 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            | 100.46798          |                   |            |  | 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            | 100.21791          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91366          |                   |            |  | 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            | 100.35490          |                   |            |  | 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 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.96209          |                   |            |  | 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            | 100.53297          |                   |            |  | 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            | 100.47711          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31958          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL142 On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43815          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 99.92566           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11712          |                   |            |  | 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            | 100.26108          |                   |            |  | 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            | 100.27189          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL150 On 26/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29636          |                   |            |  | 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            | 100.35170          |                   |            |  | 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            | 100.68975          |                   |            |  | 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            | 100.65954          |                   |            |  | 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            | 100.68196          |                   |            |  | 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            | 100.50805          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL160 On 12/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.61173          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IBL161 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51085          |                   |            |  | 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            | 100.93666          |                   |            |  | 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            | 100.85875          |                   |            |  | 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            | 100.33368          |                   |            |  | 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            | 100.34662          |                   |            |  | 0.00        | 0                | 240,000,00          |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>240,000,00</b>   |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>240,000,00</b>   |
| IBL177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75078          |                   |            |  | 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            | 100.77793          |                   |            |  | 0.00        | 0                | 1,760,000,00        |
| <b>Total IBL178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,760,000,00</b> |
| <b>Total For IBL178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,760,000,00</b> |
| IBL181 On 25/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27862          |                   |            |  | 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            | 100.28816          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL190 On 10/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01567          |                   |            |  | 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            | 100.01807          |                   |            |  | 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>         |                     |
| IBL192 On 08/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.93299          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL192 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 IBL192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL193 On 20/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85867          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL196 On 08/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63025          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL197 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53172          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL199 On 11/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.49566          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL200 On 02/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18172          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL201 On 02/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18788          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL202 On 02/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36161          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL203 On 09/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.10315          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL204 On 09/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.09836          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL205 On 09/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.08233          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IBL205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IBL205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IBL206 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09355          |                   |            |  | 0.00        | 0                | 5,000,000.00        |
| <b>Total IBL206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000.00</b> |
| <b>Total For IBL206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000.00</b> |
| IBL36 On 31/01/2022 Spot Bond  |        |            | 1.73000   | 1.73000   | 1.73000            | 176.78511          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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  |        |            | 6.81000   | 110.21811 | 6.81000            | 110.17801          |                   |            |  | 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  |        |            | 2.00000   | 176.77107 | 2.00000            | 176.72380          |                   |            |  | 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  |        |            | 5.18000   | 104.99852 | 5.18000            | 104.96885          |                   |            |  | 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            | 102.28484          |                   |            |  | 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 |        |            | 8.78000   | 102.55120 | 8.78000            | 102.50252          |                   |            |  | 0.00        | 0                | 100,000,0€        |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,0€</b> |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,0€</b> |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 10.24000  | 106.77925 | 10.24000           | 106.93287          |                   |            |  | 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>         |                   |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 9.37500   | 105.90559 | 9.37500            | 105.85229          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01564          |                   |            |  | 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>         |                   |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.52212           |                   |            |  | 0.00        | 0                | 500,000,0€        |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,0€</b> |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,0€</b> |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.11073           |                   |            |  | 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            | 100.52667          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02659          |                   |            |  | 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            | 98.79644           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG21 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93311           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG22 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.64257           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG23 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.79031          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 8.10500   | 101.76457 | 8.10500            | 101.72016          |                   |            |  | 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>         |            |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 103.85080          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV05 On 22/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.77434          |                   |            |  | 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            | 104.51992          |                   |            |  | 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            | 97.10978           |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV07 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 INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.20269          |                   |            |  | 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            | 101.06823          |                   |            |  | 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>         |            |
| INLV10 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19473          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF16 On 17/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.97007           |                   |            |  | 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            | 101.23727          |                   |            |  | 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            | 101.26026          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF21 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.87139           |                   |            |  | 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            | 100.16048          |                   |            |  | 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            | 100.57135          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.88713          |                   |            |  | 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            | 100.51132          |                   |            |  | 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            | 100.52087          |                   |            |  | 0.00        | 0                |            |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total IPF27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IPF27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IPF30 On 25/03/2024 Spot Bond   |        |            |           |           | 0.00000            | 101.14141          |                   |            |  | 0.00        | 3,600,000,000        | 1,800,000,000        |
| <b>Total IPF30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,600,000,000</b> | <b>1,800,000,000</b> |
| <b>Total For IPF30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,600,000,000</b> | <b>1,800,000,000</b> |
| IPF31 On 25/03/2026 Spot Bond   |        |            |           |           | 0.00000            | 99.74948           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IPF31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IPF31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IPF32 On 01/07/2026 Spot Bond   |        |            |           |           | 0.00000            | 101.12686          |                   |            |  | 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            | 100.02902          |                   |            |  | 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>             |                      |
| IPFC36 On 10/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.40351          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IPFC36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IPFC36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IPFG01 On 22/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.35204          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IPFG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IPFG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IV017/F On 31/01/2022 Spot Bond |        |            | 2.75000   | 101.03246 | 2.75000            | 101.01729          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IV017/R212 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IV017/R212</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IV019 On 31/03/2028 Spot Bond   |        |            | 5.22000   | 187.81824 | 5.22000            | 187.73540          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IV019 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IV019</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IV035 On 07/04/2022 Spot Bond   |        |            |           |           | 0.00000            | 102.51343          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total IV035 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For IV035</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| IV039 On 31/01/2022 Spot Bond   |        |            | 3.15000   | 3.15000   | 3.15000            | 176.46318          |                   |            |  | 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>             |                      |
| IV044 On 31/01/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.90649          |                   |            |  | 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>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                    | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|--------------------------|-------------------|-------------------|
| IV045 On 31/01/2022 Spot Bond  |        |            | 2.75900   | 176.60621 | 2.75900            | 176.55170          |                   |            |  | 55,180,000,000.00        | 20,000,000        | 10,000,000        |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>55,180,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            |  | <b>55,180,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.21536          |                   |            |  | 0.00                     | 0                 |                   |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>          |                   |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>          |                   |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 105.13560          |                   |            |  | 0.00                     | 0                 |                   |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>          |                   |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>          |                   |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.12000   | 188.87592 | 5.12000            | 188.79360          |                   |            |  | 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>          |                   |
| IVC116 On 16/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49382          |                   |            |  | 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            | 0.00000            |                   |            |  | 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 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.28680          |                   |            |  | 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>          |                   |
| IVC145 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60070          |                   |            |  | 0.00                     | 0                 |                   |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>          |                   |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>          |                   |
| IVC146 On 03/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57714          |                   |            |  | 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            | 99.91637           |                   |            |  | 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            | 0.00000            |                   |            |  | 0.00                     | 0                 |                   |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>          |                   |
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>              | <b>0</b>          |                   |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00                     | 0                 |                   |
| <b>Total IVC149 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 IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18245          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.51972          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC163 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96961           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14173          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15951          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05149          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC181 On 11/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44569          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC183 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93470           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC184 On 30/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.51098          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC186 On 21/12/2022 Spot Bond |        |            | 7.40000   | 99.92061  | 7.40000            | 99.88095           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC188 On 02/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71009          |                   |            |  | 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            | 100.41243          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC194 On 31/07/2022 Spot Bond |        |            | 7.23000   | 102.71900 | 7.23000            | 102.67936          |                   |            |  | 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            | 101.08213          |                   |            |  | 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            | 100.52960          |                   |            |  | 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            | 100.27631          |                   |            |  | 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   | 102.20624 | 7.45000            | 102.16494          |                   |            |  | 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            | 100.04148          |                   |            |  | 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>         |            |
| IVC202 On 31/08/2022 Spot Bond |        |            | 3.91012   | 103.49958 | 3.91012            | 104.55933          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC203 On 14/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76855          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC204 On 18/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34660          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC205 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21850          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC206 On 29/11/2022 Spot Bond |        |            | 6.70000   | 6.70000   | 6.70000            | 99.71890           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC207 On 17/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24726          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC208 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12289          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ070 On 15/12/2021 Spot Bond |        |            | 4.20000   | 4.20000   | 4.20000            | 99.94250           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ071 On 06/01/2022 Spot Bond |        |            | 4.20000   | 4.20000   | 4.20000            | 99.69028           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ072 On 13/01/2022 Spot Bond |        |            | 4.25000   | 4.25000   | 4.25000            | 99.60567           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ072 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ072</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ073 On 27/01/2022 Spot Bond |        |            | 4.25000   | 4.25000   | 4.25000            | 99.44420           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ074 On 03/02/2022 Spot Bond |        |            | 4.25000   | 4.25000   | 4.25000            | 99.36366           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ077 On 24/02/2022 Spot Bond |        |            | 4.30000   | 4.30000   | 4.30000            | 99.11260           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ078 On 03/03/2022 Spot Bond |        |            | 4.30000   | 4.30000   | 4.30000            | 99.03166           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ078 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 IVZ078</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| IVZ079 On 10/03/2022 Spot Bond |        |            | 4.30000   | 4.30000   | 4.30000            | 98.95085           |                   |            | 0.00        | 0                  |                   |
| <b>Total IVZ079 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IVZ079</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  |                   |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90685           |                   |            | 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>           |                   |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78614          |                   |            | 0.00        | 138,019,400        | 69,009,700        |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>138,019,400</b> | <b>69,009,700</b> |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>138,019,400</b> | <b>69,009,700</b> |
| KAP013 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41717          |                   |            | 0.00        | 0                  |                   |
| <b>Total KAP013 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For KAP013</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81684          |                   |            | 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            | 100.08960          |                   |            | 0.00        | 0                  |                   |
| <b>Total KAP015 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For KAP015</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| KAP016 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89687          |                   |            | 0.00        | 0                  |                   |
| <b>Total KAP016 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For KAP016</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| KAP017 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89454          |                   |            | 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            | 101.06569          |                   |            | 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            | 100.71487          |                   |            | 0.00        | 0                  |                   |
| <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            | 99.99991           |                   |            | 0.00        | 0                  |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total KAP020 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For KAP020</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| KAP02 On 15/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99989           |                   |            |  | 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            | 101.51687          |                   |            |  | 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  |        |            | 8.85500   | 122.63791 | 8.85500            | 122.57921          |                   |            |  | 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            | 0.00000            |                   |            |  | 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 |        |            | 6.60000   | 104.80375 | 6.60000            | 104.76636          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| LGL07 On 04/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.93681          |                   |            |  | 0.00        | 104,802,200        | 52,401,100        |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>104,802,200</b> | <b>52,401,100</b> |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>104,802,200</b> | <b>52,401,100</b> |
| LGL08 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87915          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total LGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For LGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| LGL09 On 28/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.36641          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| LGL10 On 08/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.83543          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total LGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For LGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| LGL11 On 09/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.08251          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total LGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For LGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77662          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total LHL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For LHL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| LRFA3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.06597          |                   |            |  | 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            | 100.34922          |                   |            |  | 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            | 100.35858          |                   |            |  | 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            | 100.26415          |                   |            |  | 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            | 101.20558          |                   |            |  | 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 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33070          |                   |            |  | 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            | 100.19735          |                   |            |  | 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            | 100.53676          |                   |            |  | 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            | 99.97494           |                   |            |  | 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            | 101.03794          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31240          |                   |            |  | 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            | 100.64128          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For MBP043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP04 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44878          |                   |            |  | 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            | 100.38773          |                   |            |  | 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            | 100.26453          |                   |            |  | 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            | 101.02245          |                   |            |  | 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            | 101.04406          |                   |            |  | 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            | 100.48034          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27019          |                   |            |  | 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            | 101.00736          |                   |            |  | 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 |        |            | 8.10500   | 8.10500   | 8.10500            | 113.76134          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 6.11900   | 106.72907 | 6.11900            | 106.69412          |                   |            |  | 0.00        | 0                | 1,050,000,00        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.03389          |                   |            |  | 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            | 101.03203          |                   |            |  | 0.00        | 0                |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value       | Contracts Traded   | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|------------------|
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.91549          |                   |            |                             | 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 |        |            | 8.75500   | 102.29789 | 8.75500            | 102.24974          |                   |            | 1,407,804,000,000.00        |             | 160,800,000        | 53,600,00        |
| <b>Total MML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,407,804,000,000.00</b> |             | <b>160,800,000</b> | <b>53,600,00</b> |
| <b>Total For MML02</b>        |        |            |           |           |                    |                    |                   |            | <b>1,407,804,000,000.00</b> |             | <b>160,800,000</b> | <b>53,600,00</b> |
| MML03 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.08047          |                   |            |                             | 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 |        |            | 9.00500   | 96.10257  | 9.00500            | 96.69595           |                   |            |                             | 0.00        | 0                  |                  |
| <b>Total MML04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For MML04</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.65227          |                   |            |                             | 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            | 101.59728          |                   |            |                             | 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            | 102.63788          |                   |            |                             | 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            | 100.89753          |                   |            |                             | 0.00        | 0                  |                  |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.81817          |                   |            |                             | 0.00        | 0                  |                  |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52025          |                   |            |                             | 0.00        | 0                  |                  |
| <b>Total MTN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For MTN14</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                  |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49593          |                   |            |                             | 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>           |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| MTN16 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12329          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total MTN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For MTN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| MTN17 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68222          |                   |            |  | 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            | 98.56935           |                   |            |  | 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            | 100.12286          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.04947          |                   |            |  | 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            | 103.28480          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77470          |                   |            |  | 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 |        |            | 8.70000   | 101.69118 | 8.70000            | 101.64413          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total MTN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For MTN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.83852          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| MTN25 On 29/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56287          |                   |            |  | 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            | 102.18089          |                   |            |  | 0.00        | 236,799,000        | 118,399,500          |
| <b>Total MTN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>236,799,000</b> | <b>118,399,500</b>   |
| <b>Total For MTN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>236,799,000</b> | <b>118,399,500</b>   |
| MTN27 On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 102.27242          |                   |            |  | 0.00        | 0                  | 1,470,000,000        |
| <b>Total MTN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,470,000,000</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 MTN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,470,000,00</b> |
| MTN28 On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99988           |                   |            |  | 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            | 100.21449          |                   |            |  | 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            | 100.61672          |                   |            |  | 0.00        | 181,502,400        | 90,751,20           |
| <b>Total MTN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>181,502,400</b> | <b>90,751,20</b>    |
| <b>Total For MTN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>181,502,400</b> | <b>90,751,20</b>    |
| MTNC2 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98582          |                   |            |  | 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>           |                     |
| MWAR0 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36433          |                   |            |  | 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>           |                     |
| MWAR0 On 22/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38925          |                   |            |  | 0.00        | 0                  | 300,000,00          |
| <b>Total MWAR05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>300,000,00</b>   |
| <b>Total For MWAR05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>300,000,00</b>   |
| MWAR0 On 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38918          |                   |            |  | 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>           |                     |
| MWAR0 On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34131          |                   |            |  | 0.00        | 0                  | 330,000,00          |
| <b>Total MWAR07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>330,000,00</b>   |
| <b>Total For MWAR07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>330,000,00</b>   |
| N6D26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.44065          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total N6D26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For N6D26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| N6E26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.92229           |                   |            |  | 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            | 99.89940           |                   |            |  | 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            | 102.91908          |                   |            |  | 0.00        | 0                  |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 99.93265           |                   |            |  | 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            | 99.91276           |                   |            |  | 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            | 99.89590           |                   |            |  | 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            | 99.88044           |                   |            |  | 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 |        |            | 6.46500   | 102.21337 | 6.46500            | 102.17744          |                   |            |  | 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 |        |            | 6.69000   | 108.86559 | 6.69000            | 108.82665          |                   |            |  | 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 |        |            | 9.63500   | 107.12261 | 9.63500            | 107.06784          |                   |            |  | 0.00        | 0                |            |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73131          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73727          |                   |            |  | 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            | 100.64171          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69122          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|------------|
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67579          |                   |                              | 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            | 100.63395          |                   |                              | 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>             |            |
| NBG07 On 15/12/2028 Spot Bond |        |            |           |           | 0.00000            | 100.07114          |                   |                              | 0.00                 | 0                    |            |
| <b>Total NBG07G SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For NBG07G</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| NBK13 On 19/03/2024 Spot Bond |        |            | 6.25500   | 109.57512 | 6.25500            | 109.53785          |                   |                              | 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 |        |            | 5.55500   | 103.51279 | 5.55500            | 103.48156          |                   |                              | 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 |        |            | 7.21700   | 109.41348 | 7.21700            | 109.37134          |                   |                              | 0.00                 | 0                    |            |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| NBK17 On 22/04/2026 Spot Bond |        |            | 8.25500   | 107.59572 | 8.25500            | 107.54790          |                   |                              | 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 |        |            | 6.08500   | 101.99731 | 6.08500            | 101.96422          |                   |                              | 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 |        |            | 7.35000   | 111.71164 | 7.35000            | 111.66734          |                   | 1,082,655,000,000.00         | 147,300,000          | 49,100,000           |            |
| <b>Total NBK20A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>1,082,655,000,000.00</b>  | <b>147,300,000</b>   | <b>49,100,000</b>    |            |
| <b>Total For NBK20A</b>       |        |            |           |           |                    |                    |                   | <b>1,082,655,000,000.00</b>  | <b>147,300,000</b>   | <b>49,100,000</b>    |            |
| NBK21 On 21/07/2027 Spot Bond |        |            | 8.58000   | 113.24718 | 8.58000            | 113.19549          |                   | 10,296,000,000,000.00        | 1,200,000,000        | 600,000,000          |            |
| <b>Total NBK21A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>10,296,000,000,000.00</b> | <b>1,200,000,000</b> | <b>600,000,000</b>   |            |
| <b>Total For NBK21A</b>       |        |            |           |           |                    |                    |                   | <b>10,296,000,000,000.00</b> | <b>1,200,000,000</b> | <b>600,000,000</b>   |            |
| NBK22 On 19/11/2022 Spot Bond |        |            | 5.44000   | 104.88224 | 5.44000            | 104.85115          |                   | 0.00                         | 0                    | 2,260,000,000        |            |
| <b>Total NBK22A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>2,260,000,000</b> |            |
| <b>Total For NBK22A</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>2,260,000,000</b> |            |
| NBK23 On 19/11/2025 Spot Bond |        |            | 7.30300   | 112.17132 | 7.30300            | 112.12687          |                   | 0.00                         | 0                    |                      |            |
| <b>Total NBK23A 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 NBK23A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK24 On 19/11/2027 Spot Bond  |        |            | 8.28000   | 113.06540 | 8.28000            | 113.01473          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46661          |                   |            |  | 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  |        |            | 5.76000   | 5.76000   | 5.76000            | 108.94491          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK25I On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 102.56160          |                   |            |  | 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 | 40.35516  | 100.00000          | 40.17476           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.35588          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK27 On 10/05/2026 Spot Bond  |        |            | 7.95500   | 112.78582 | 7.95500            | 112.73723          |                   |            |  | 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  |        |            | 5.81000   | 110.14731 | 5.81000            | 110.11303          |                   |            |  | 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  |        |            | 7.78000   | 114.34077 | 7.78000            | 114.29335          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK30 On 20/02/2024 Spot Bond  |        |            | 6.04000   | 110.24839 | 6.04000            | 110.21274          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK31 On 09/11/2023 Spot Bond  |        |            | 5.76000   | 107.44177 | 5.76000            | 107.40807          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NBK31A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NBK31A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NBK31I On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.54273          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.97187          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK36I On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.39670          |                   |            |  | 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   |        |            | 10.43000  | 10.43000  | 10.43000           | 75.23242           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK40I On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 103.48667          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50559          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.86366          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98469          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.38973          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 102.75333          |                   |            |  | 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>         |            |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10333          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.37800          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK511 On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35186          |                   |            |  | 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>         |            |
| NBK521 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94141          |                   |            |  | 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>         |            |
| NBK531 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.87792          |                   |            |  | 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>         |            |
| NBK541 On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.00581          |                   |            |  | 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            | 100.62538          |                   |            |  | 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            | 100.56804          |                   |            |  | 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            | 100.70838          |                   |            |  | 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            | 100.03191          |                   |            |  | 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            | 100.47117          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.66715          |                   |            |  | 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            | 99.41056           |                   |            |  | 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            | 100.74908          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB62 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 NBKB62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 15/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.85872          |                   |            |  | 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            | 99.92365           |                   |            |  | 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  |        |            | 9.60000   | 104.66616 | 9.60000            | 104.61195          |                   |            |  | 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            | 99.92432           |                   |            |  | 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  |        |            | 9.63500   | 104.21718 | 9.63500            | 104.16301          |                   |            |  | 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            | 99.92365           |                   |            |  | 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            | 99.92244           |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.92108           |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34948          |                   |            |  | 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            | 100.60628          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46334          |                   |            |  | 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            | 101.77880          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 102.64554          |                   |            |  | 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            | 100.33590          |                   |            |  | 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            | 102.24857          |                   |            |  | 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            | 107.27185          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NGL09 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.05277          |                   |            |  | 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            | 103.79859          |                   |            |  | 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            | 104.32439          |                   |            |  | 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            | 104.78408          |                   |            |  | 0.00        | 0                | 900,000,00        |
| <b>Total NGT103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>900,000,00</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 NGT103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>900,000,00</b> |
| NGT10 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 105.43798          |                   |            |  | 0.00        | 155,700,000        | 51,900,00         |
| <b>Total NGT104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>155,700,000</b> | <b>51,900,00</b>  |
| <b>Total For NGT104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>155,700,000</b> | <b>51,900,00</b>  |
| NGT10 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 103.30799          |                   |            |  | 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            | 103.68469          |                   |            |  | 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            | 104.04238          |                   |            |  | 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            | 104.41598          |                   |            |  | 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>           |                   |
| NGT10 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.85464          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NGT109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NGT109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NGT1G On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24745          |                   |            |  | 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            | 101.91880          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NHM007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NHM007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NHM00 On 26/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.82446          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NHM009 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NHM009</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NHM01 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.47161          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NHM011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NHM011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NHM01 On 13/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05427          |                   |            |  | 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 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03725          |                   |            |  | 0.00        | 0                  |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total NHM015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NHM01 On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.71548          |                   |            |  | 0.00        | 236,604,200        | 118,302,10        |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>236,604,200</b> | <b>118,302,10</b> |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>236,604,200</b> | <b>118,302,10</b> |
| NHM01 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.12011          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NHM01 On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75833          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NHM019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NHM019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NHM02 On 25/11/2023 Spot Bond |        |            |           |           | 0.00000            | 103.97987          |                   |            |  | 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>           |                   |
| NHM02 On 26/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41928          |                   |            |  | 0.00        | 534,243,600        | 267,121,80        |
| <b>Total NHM021 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>534,243,600</b> | <b>267,121,80</b> |
| <b>Total For NHM021</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>534,243,600</b> | <b>267,121,80</b> |
| NI202 On 07/12/2033 Spot Bond |        |            | 4.91000   | 4.91000   | 4.91000            | 218.99711          |                   |            |  | 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 |        |            | 3.83000   | 3.83000   | 3.83000            | 203.07530          |                   |            |  | 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  |        |            | 3.54000   | 3.54000   | 3.54000            | 151.76041          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NI25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NI25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NI29 On 31/03/2029 Spot Bond  |        |            | 3.89500   | 3.89500   | 3.89500            | 110.59168          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NI29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NI29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NI33 On 28/02/2033 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NI38 On 31/01/2038 Spot Bond  |        |            | 4.73000   | 4.73000   | 4.73000            | 115.25079          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NILB11 On 31/01/2025 Spot Bond |        |            | 3.64500   | 3.64500   | 3.64500            | 151.28808          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 202.14913 | 3.45000            | 202.07920          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.44500   | 3.44500   | 3.44500            | 152.18927          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB14 On 31/03/2028 Spot Bond |        |            | 3.47500   | 3.47500   | 3.47500            | 207.21954          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB15 On 31/03/2028 Spot Bond |        |            | 3.62000   | 205.58829 | 3.62000            | 205.51526          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB17 On 31/01/2038 Spot Bond |        |            | 4.84500   | 113.64185 | 4.84500            | 113.59432          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN014 On 10/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.04067          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN016 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.39908          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN019 On 11/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.42586           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN019 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN019</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN02 On 24/07/2023 Spot Bond   |        |            |           |           | 0.00000            | 136.28088          |                   |            |  | 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            | 101.05753          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN022 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN022</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN023 On 07/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.18658          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN023 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NN023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN026 On 21/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61717          |                   |            |  | 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            | 100.34882          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN034 On 06/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24985          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65635          |                   |            |  | 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            | 127.30179          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 99.59062           |                   |            |  | 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            | 100.37050          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN040 On 06/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.95831           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN043 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 153.95820          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.52355          |                   |            |  | 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            | 153.73548          |                   |            |  | 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            | 155.45208          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.02976          |                   |            |  | 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            | 131.71016          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN054 On 04/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.42377           |                   |            |  | 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>         |            |
| NN057 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 93.71378           |                   |            |  | 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            | 98.79077           |                   |            |  | 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            | 100.03141          |                   |            |  | 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            | 99.91916           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN090 On 10/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27009          |                   |            |  | 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            | 99.42193           |                   |            |  | 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            | 100.46679          |                   |            |  | 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            | 100.34383          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN104 On 18/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.92131           |                   |            |  | 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            | 100.10509          |                   |            |  | 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            | 100.01484          |                   |            |  | 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            | 99.92131           |                   |            |  | 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>         |            |
| NN114 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.93352          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN114 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN114</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN115 On 13/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.24103          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN115 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN115</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN116 On 23/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.08624          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN116 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN116</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN120 On 05/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.10048          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN120 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN120</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 103.33122          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 135.75000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 131.95000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 15/07/2025 Spot Bond |        |            |           |           | 0.00000            | 138.07000          |                   |            |  | 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            | 136.37000          |                   |            |  | 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            | 135.05606          |                   |            |  | 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            | 118.61485          |                   |            |  | 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 17/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 92.58632           |                   |            |  | 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            | 120.01010          |                   |            |  | 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            | 118.61485          |                   |            |  | 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 29/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.03242          |                   |            |  | 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 20/07/2026 Spot Bond  |        |            |           |           | 0.00000            | 94.72928           |                   |            |  | 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 04/08/2026 Spot Bond |        |            |           |           | 0.00000            | 107.42484          |                   |            |  | 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 05/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48264          |                   |            |  | 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 22/02/2022 Spot Bond |        |            |           |           | 0.00000            | 95.42508           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NNF052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF052 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |            |
| NNF056 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.91596           |                   |            |  | 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>         |            |
| NNF057 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.90101           |                   |            |  | 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>         |            |
| NNF058 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.90101           |                   |            |  | 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>         |            |
| NNF059 On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 103.43937          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.07568          |                   |            |  | 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>         |            |
| NNF060 On 29/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.05482          |                   |            |  | 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>         |            |
| NNF061 On 29/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06533          |                   |            |  | 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>         |            |
| NNF062 On 04/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24238          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF063 On 13/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85663          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF064 On 13/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85663          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF066 On 31/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71981          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF066</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF067 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44509          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF067 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF067</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF068 On 17/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37228          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF069 On 18/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36121          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF070 On 22/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32137          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF071 On 22/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32137          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF072 On 23/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.30740          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF072 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF072</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF073 On 22/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32137          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF074 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26867          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF075 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21851          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF076 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21851          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A10 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 130.53676          |                   |            |  | 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            | 85.15683           |                   |            |  | 0.00        | 0                | 131,788,40        |
| <b>Total NQ1A24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>131,788,40</b> |
| <b>Total For NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>131,788,40</b> |
| NQ1A2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36063          |                   |            |  | 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            | 100.36133          |                   |            |  | 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            | 100.33061          |                   |            |  | 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            | 100.27184          |                   |            |  | 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            | 110.75673          |                   |            |  | 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            | 100.38628          |                   |            |  | 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            | 100.37060          |                   |            |  | 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            | 100.29971          |                   |            |  | 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            | 112.79538          |                   |            |  | 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            | 100.30899          |                   |            |  | 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 |        |            | 6.76000   | 106.13589 | 6.76000            | 106.09690          |                   |            |  | 0.00        | 0                |                   |

| Contract Details              | 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 |        |            | 2.91500   | 199.87052 | 2.91500            | 199.80715          |                   |            |                              | 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 |        |            | 10.15500  | 110.82918 | 10.15500           | 110.76887          |                   |            | 99,536,184,291,000.00        | 9,801,692,200        | 2,877,237,00        |            |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>19,536,184,291,000.00</b> | <b>9,801,692,200</b> | <b>2,877,237,00</b> |            |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            | <b>19,536,184,291,000.00</b> | <b>9,801,692,200</b> | <b>2,877,237,00</b> |            |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 13.03503  | 100.00000          | 12.97708           |                   |            | 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            | 100.01409          |                   |            | 0.00                         | 0                    |                     |            |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |            |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |            |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73732          |                   |            | 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            | 100.41540          |                   |            | 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            | 100.02699          |                   |            | 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            | 100.02729          |                   |            | 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            | 99.93111           |                   |            | 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            | 100.02531          |                   |            | 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            | 101.61771          |                   |            |  | 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            | 99.92708           |                   |            |  | 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            | 100.15966          |                   |            |  | 0.00        | 0                |                      |
| <b>Total OMI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For OMI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| OML06 On 19/03/2022 Spot Bond |        |            | 6.05000   | 103.58047 | 6.05000            | 103.54666          |                   |            |  | 0.00        | 0                |                      |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| OML07 On 19/03/2025 Spot Bond |        |            | 7.89800   | 111.29084 | 7.89800            | 111.24322          |                   |            |  | 0.00        | 0                | 1,530,000,00         |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,530,000,00</b>  |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,530,000,00</b>  |
| OML09 On 14/09/2022 Spot Bond |        |            | 6.27500   | 106.10484 | 6.27500            | 106.06863          |                   |            |  | 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 |        |            | 8.31000   | 112.52259 | 8.31000            | 112.47199          |                   |            |  | 0.00        | 0                | 670,000,00           |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>670,000,00</b>    |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>670,000,00</b>    |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95964           |                   |            |  | 0.00        | 0                |                      |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.80746          |                   |            |  | 0.00        | 0                |                      |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| OML13 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.88734           |                   |            |  | 0.00        | 0                |                      |
| <b>Total OML13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For OML13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28303          |                   |            |  | 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            | 100.29120          |                   |            |  | 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            | 101.30275          |                   |                              | 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            | 100.94464          |                   |                              | 0.00                   | 0                     |                   |
| <b>Total PEP04 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              |                   |
| <b>Total For PEP04</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              |                   |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25401          |                   |                              | 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>              |                   |
| PMM56 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25834          |                   |                              | 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>              |                   |
| PMM57 On 08/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06087          |                   |                              | 0.00                   | 0                     | 100,000,00        |
| <b>Total PMM57 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>100,000,00</b> |
| <b>Total For PMM57</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>100,000,00</b> |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35855          |                   |                              | 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            | 100.40217          |                   |                              | 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            | 100.40840          |                   |                              | 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            | 100.41463          |                   |                              | 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  |        |            | 7.83000   | 110.78098 | 7.85500            | 110.62567          |                   | 731,034,789,406,000.00       | 1,498,216,448,200      | 1,989,546,389,00      |                   |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,034,789,406,000.00</b>  | <b>498,216,448,200</b> | <b>989,546,389,00</b> |                   |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   | <b>1,034,789,406,000.00</b>  | <b>498,216,448,200</b> | <b>989,546,389,00</b> |                   |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.66000   | 319.94007 | 1.63500            | 320.01136          |                   | 63,372,428,090,000.00        | 38,176,161,500         | 85,395,720,50         |                   |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>13,372,428,090,000.00</b> | <b>38,176,161,500</b>  | <b>85,395,720,50</b>  |                   |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   | <b>13,372,428,090,000.00</b> | <b>38,176,161,500</b>  | <b>85,395,720,50</b>  |                   |
| R202 On 07/12/2033 Spot Bond  |        |            | 3.98000   | 239.46510 | 3.91000            | 240.99835          |                   | 206,747,378,848,000.00       | 51,946,577,600         | 276,357,104,00        |                   |



| 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 R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>16,747,378,848,000.00</b> | <b>51,946,577,600</b>  | <b>276,357,104,000</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            |  | <b>16,747,378,848,000.00</b> | <b>51,946,577,600</b>  | <b>276,357,104,000</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 5.11000   | 105.33983 | 5.09000            | 105.33415          |                   |            |  | 275,716,554,083,000.00       | 445,345,705,300        | 628,348,406,600        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>15,716,554,083,000.00</b> | <b>445,345,705,300</b> | <b>528,348,406,600</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>15,716,554,083,000.00</b> | <b>445,345,705,300</b> | <b>528,348,406,600</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.47500   | 94.77670  | 9.46500            | 94.78188           |                   |            |  | 916,694,871,020,000.00       | 2,418,648,535,200      | 1,159,260,034,200      |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>16,694,871,020,000.00</b> | <b>418,648,535,200</b> | <b>159,260,034,200</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>16,694,871,020,000.00</b> | <b>418,648,535,200</b> | <b>159,260,034,200</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.92000   | 91.12767  | 9.92500            | 91.04972           |                   |            |  | 438,092,564,800,000.00       | 548,194,815,000        | 1,425,795,099,700      |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>18,092,564,800,000.00</b> | <b>548,194,815,000</b> | <b>425,795,099,700</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>18,092,564,800,000.00</b> | <b>548,194,815,000</b> | <b>425,795,099,700</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.47000  | 91.34665  | 10.46000           | 91.36011           |                   |            |  | 429,685,653,712,000.00       | 805,127,569,600        | 1,328,981,648,900      |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>19,685,653,712,000.00</b> | <b>805,127,569,600</b> | <b>328,981,648,900</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>19,685,653,712,000.00</b> | <b>805,127,569,600</b> | <b>328,981,648,900</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 10.66500  | 87.10808  | 10.65000           | 87.15691           |                   |            |  | 441,775,977,466,000.00       | 1,354,128,080,400      | 828,154,642,000        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>11,775,977,466,000.00</b> | <b>354,128,080,400</b> | <b>328,154,642,000</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>11,775,977,466,000.00</b> | <b>354,128,080,400</b> | <b>328,154,642,000</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.79500  | 89.22326  | 10.76000           | 89.41791           |                   |            |  | 490,788,120,768,000.00       | 416,006,310,400        | 855,339,259,400        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>10,788,120,768,000.00</b> | <b>416,006,310,400</b> | <b>355,339,259,400</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,788,120,768,000.00</b> | <b>416,006,310,400</b> | <b>355,339,259,400</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.84500  | 85.83351  | 10.80000           | 86.10546           |                   |            |  | 424,578,939,177,000.00       | 592,400,086,600        | 1,544,168,890,400      |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>14,578,939,177,000.00</b> | <b>592,400,086,600</b> | <b>544,168,890,400</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>14,578,939,177,000.00</b> | <b>592,400,086,600</b> | <b>544,168,890,400</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 10.79000  | 84.88078  | 10.74500           | 85.16293           |                   |            |  | 216,210,468,988,000.00       | 576,108,477,200        | 1,485,318,098,300      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>16,210,468,988,000.00</b> | <b>576,108,477,200</b> | <b>485,318,098,300</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>16,210,468,988,000.00</b> | <b>576,108,477,200</b> | <b>485,318,098,300</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.44500  | 70.53591  | 10.43500           | 70.55316           |                   |            |  | 791,778,310,008,000.00       | 363,023,294,400        | 458,298,864,800        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>11,778,310,008,000.00</b> | <b>363,023,294,400</b> | <b>458,298,864,800</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            |  | <b>11,778,310,008,000.00</b> | <b>363,023,294,400</b> | <b>458,298,864,800</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.13000   | 211.40926 | 3.12000            | 211.46057          |                   |            |  | 179,138,081,820,000.00       | 57,232,614,000         | 184,942,092,000        |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>9,138,081,820,000.00</b>  | <b>57,232,614,000</b>  | <b>184,942,092,000</b> |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            |  | <b>9,138,081,820,000.00</b>  | <b>57,232,614,000</b>  | <b>184,942,092,000</b> |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.40000   | 176.90161 | 1.40000            | 176.86009          |                   |            |  | 958,370,000,000,000.00       | 684,550,000,000        | 510,100,000,000        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>18,370,000,000,000.00</b> | <b>684,550,000,000</b> | <b>510,100,000,000</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            |  | <b>18,370,000,000,000.00</b> | <b>684,550,000,000</b> | <b>510,100,000,000</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  |        |            | 9.74000   | 85.66265  | 9.74000            | 85.61766           |                   | 564,208,097,216,000.00       | 263,265,718,400        | 869,841,336,400        |            |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>4,208,097,216,000.00</b>  | <b>263,265,718,400</b> | <b>369,841,336,400</b> |            |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   | <b>4,208,097,216,000.00</b>  | <b>263,265,718,400</b> | <b>369,841,336,400</b> |            |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.79500  | 67.41592  | 10.75500           | 67.60949           |                   | 847,480,913,338,000.00       | 726,955,156,400        | 789,334,203,800        |            |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>17,480,913,338,000.00</b> | <b>726,955,156,400</b> | <b>789,334,203,800</b> |            |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   | <b>17,480,913,338,000.00</b> | <b>726,955,156,400</b> | <b>789,334,203,800</b> |            |
| RDFB1 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17371          |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB11 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB11</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB1 On 27/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52214          |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB12 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB12</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14713          |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB14 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB14</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB1 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.30803          |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB15 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB15</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB1 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44350          |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB16 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB16</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.88740           |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 98.54934           |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB1 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.99256           |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB19 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB19</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.90141           |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |            |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.89662           |                   | 0.00                         | 0                      | 0                      |            |
| <b>Total RDFB21 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 RDFB21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12690          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29666          |                   |            |  | 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            | 99.04129           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2: On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35161          |                   |            |  | 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            | 100.76673          |                   |            |  | 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            | 100.56631          |                   |            |  | 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            | 99.96935           |                   |            |  | 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            | 100.14784          |                   |            |  | 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 07/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20473          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED30: On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73240          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED40: On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16379          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED50: On 05/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21826          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 100.10058          |                   |            |  | 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            | 101.60591          |                   |            |  | 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            | 101.95244          |                   |            |  | 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            | 100.95535          |                   |            |  | 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            | 100.25811          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RES41 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RES41</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RES49 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.83113          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| RES50 On 22/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.84458          |                   |            |  | 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            | 100.53759          |                   |            |  | 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            | 99.92445           |                   |            |  | 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>         |                   |
| RW23 On 10/12/2023 Spot Bond   |        |            | 6.77000   | 105.18047 | 6.77000            | 105.14200          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value              | Contracts Traded   | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|------------|
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.99500  | 92.07166  | 11.99500           | 92.01274           |                   |            |                             | 0.00               | 0                  |            |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>           |            |
| RW31 On 30/06/2031 Spot Bond   |        |            | 11.04000  | 102.89195 | 11.04000           | 102.83155          |                   |            |                             | 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            | 101.53565          |                   |            |                             | 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  |        |            | 10.15500  | 102.38790 | 10.15500           | 102.33249          |                   |            |                             | 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  |        |            | 5.25000   | 103.37130 | 5.25000            | 103.34225          |                   |            |                             | 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            | 100.59429          |                   |            |                             | 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            | 100.62579          |                   |            |                             | 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  |        |            | 7.66500   | 109.66143 | 7.66500            | 109.61587          |                   |            | 6,553,575,000,000.00        | 855,000,000        | 285,000,000        |            |
| <b>Total SBS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,553,575,000,000.00</b> | <b>855,000,000</b> | <b>285,000,000</b> |            |
| <b>Total For SBS20</b>         |        |            |           |           |                    |                    |                   |            | <b>6,553,575,000,000.00</b> | <b>855,000,000</b> | <b>285,000,000</b> |            |
| SBS21 On 15/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 104.03040          |                   |            |                             | 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  |        |            | 6.77500   | 109.94159 | 6.77500            | 109.90179          |                   |            |                             | 0.00               | 0                  |            |
| <b>Total SBS27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For SBS27</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>           |            |
| SBS3 On 25/05/2026 Spot Bond   |        |            | 7.90000   | 101.59511 | 7.90000            | 101.55163          |                   |            |                             | 0.00               | 0                  |            |
| <b>Total SBS3 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 SBS3</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>            |            |
| SBS31 On 12/06/2027 Spot Bond |        |            | 8.02500   | 107.82049 | 8.02500            | 107.77389          |                   |                              | 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 |        |            | 6.98500   | 110.14491 | 6.98500            | 110.10314          |                   | 4,191,000,000,000.00         | 600,000,000          | 200,000,00          |            |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,191,000,000,000.00</b>  | <b>600,000,000</b>   | <b>200,000,00</b>   |            |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   | <b>4,191,000,000,000.00</b>  | <b>600,000,000</b>   | <b>200,000,00</b>   |            |
| SBS38 On 29/01/2025 Spot Bond |        |            | 7.04500   | 109.10317 | 7.04500            | 109.06212          |                   | 26,630,100,000,000.00        | 3,780,000,000        | 1,890,000,00        |            |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>26,630,100,000,000.00</b> | <b>3,780,000,000</b> | <b>1,890,000,00</b> |            |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   | <b>26,630,100,000,000.00</b> | <b>3,780,000,000</b> | <b>1,890,000,00</b> |            |
| SBS39 On 29/01/2030 Spot Bond |        |            | 8.91000   | 108.25499 | 8.91000            | 108.20371          |                   | 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>             |                     |            |
| SBS41 On 12/11/2022 Spot Bond |        |            | 5.72000   | 104.65307 | 5.72000            | 104.62047          |                   | 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 |        |            | 7.46000   | 111.61302 | 7.46000            | 111.56786          |                   | 0.00                         | 0                    |                     |            |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             |                     |            |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             |                     |            |
| SBS43 On 12/11/2027 Spot Bond |        |            | 8.14000   | 113.39647 | 8.14000            | 113.34650          |                   | 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 |        |            | 5.98500   | 108.73809 | 5.98500            | 108.70325          |                   | 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            | 101.52439          |                   | 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            | 100.73957          |                   | 0.00                         | 0                    |                     |            |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             |                     |            |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             |                     |            |
| SBS50 On 31/01/2022 Spot Bond |        |            | 4.41000   | 104.16118 | 4.41000            | 104.13615          |                   | 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 |        |            | 6.50500   | 6.50500   | 6.50500            | 110.02521          |                   | 0.00                         | 0                    |                     |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 102.85045          |                   |            |  | 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            | 103.64911          |                   |            |  | 0.00        | 0                | 230,000,00        |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,00</b> |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,00</b> |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49622          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS56 On 12/06/2022 Spot Bond |        |            | 5.14500   | 101.93183 | 5.14500            | 101.90380          |                   |            |  | 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            | 101.51022          |                   |            |  | 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            | 102.74135          |                   |            |  | 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            | 101.20494          |                   |            |  | 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            | 101.23509          |                   |            |  | 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            | 101.45916          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SBS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SBS64 On 31/01/2029 Spot Bond |        |            |           |           | 0.00000            | 101.70737          |                   |            |  | 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            | 101.10496          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value              | Contracts Traded  | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-------------------|---------------------|
| SBS66 On 26/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.06473          |                   |            |                             | 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            | 99.70187           |                   |            |                             | 0.00               | 0                 |                     |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.69635          |                   |            |                             | 0.00               | 0                 | 120,000,00          |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          | <b>120,000,00</b>   |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          | <b>120,000,00</b>   |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.20268          |                   |            |                             | 0.00               | 0                 |                     |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.03500   | 317.69321 | 2.03500            | 317.60767          |                   |            | 1,221,000,000,000.00        | 600,000,000        | 300,000,00        |                     |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,221,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,00</b> |                     |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            | <b>1,221,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,00</b> |                     |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.95000   | 4.95000   | 4.95000            | 218.16795          |                   |            | 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            | 100.34891          |                   |            |                             | 0.00               | 0                 | 1,500,000,00        |
| <b>Total SBSS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          | <b>1,500,000,00</b> |
| <b>Total For SBSS01</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          | <b>1,500,000,00</b> |
| SBSS0 On 19/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.36055          |                   |            |                             | 0.00               | 0                 | 800,000,00          |
| <b>Total SBSS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          | <b>800,000,00</b>   |
| <b>Total For SBSS02</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          | <b>800,000,00</b>   |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.98581          |                   |            |                             | 0.00               | 0                 |                     |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 104.41197          |                   |            |                             | 0.00               | 0                 |                     |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 105.00493          |                   |            |                             | 0.00               | 0                 |                     |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>        | <b>0</b>          |                     |
| SBT104 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 105.83484          |                   |            |                             | 0.00               | 0                 |                     |
| <b>Total SBT104 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 SBT104</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</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>         |                   |
| SBT105 On 31/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.32981          |                   |            | 0.00        | 0                |                   |
| <b>Total SBT106 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT106</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.60857          |                   |            | 0.00        | 0                |                   |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.67813          |                   |            | 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 |        |            | 6.46000   | 107.53598 | 6.46000            | 107.49842          |                   |            | 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            | 101.38579          |                   |            | 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            | 101.22894          |                   |            | 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            | 106.69979          |                   |            | 0.00        | 0                |                   |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.66733          |                   |            | 0.00        | 0                | 500,000,00        |
| <b>Total SBT208 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For SBT208</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| SBT209 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.36926          |                   |            | 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            | 100.87357          |                   |            | 0.00        | 0                |                   |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SLI5 On 16/08/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.39134          |                   |            | 0.00        | 0                | 860,000,00        |

| 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 SLI5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>860,000,00</b> |
| <b>Total For SLI5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>860,000,00</b> |
| SLI6 On 16/08/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.40630          |                   |            |  | 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  |        |            | 8.79500   | 99.50273  | 8.79500            | 100.88549          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SLI7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SLI7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SLRA4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42280          |                   |            |  | 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            | 100.49996          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SLRA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SLRA5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SLRA6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43909          |                   |            |  | 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            | 100.43500          |                   |            |  | 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            | 100.46759          |                   |            |  | 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            | 100.42692          |                   |            |  | 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            | 100.46759          |                   |            |  | 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>         |                   |
| SLRB7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45943          |                   |            |  | 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            | 100.51642          |                   |            |  | 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>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SLRC5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44322          |                   |            |  | 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            | 100.48387          |                   |            |  | 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            | 100.47978          |                   |            |  | 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 |        |            | 6.85000   | 108.21544 | 6.85000            | 108.17540          |                   |            |  | 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            | 101.62065          |                   |            |  | 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            | 100.24353          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| SOLB0 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47906          |                   |            |  | 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            | 100.63129          |                   |            |  | 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            | 100.65390          |                   |            |  | 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            | 100.32051          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPDA14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPDA14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPDA1 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32799          |                   |            |  | 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            | 101.26106          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPG004 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 SPG004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04264          |                   |            |  | 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            | 99.96620           |                   |            |  | 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            | 100.15802          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPG007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPG007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPG00 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24863          |                   |            |  | 0.00        | 0                | 494,000,00        |
| <b>Total SPG008 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>494,000,00</b> |
| <b>Total For SPG008</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>494,000,00</b> |
| SPG00 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07736          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPG009 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPG009</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPG01 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32763          |                   |            |  | 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>         |                   |
| SSA07 On 15/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.80318          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSA07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSA08 On 16/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13885          |                   |            |  | 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 |        |            | 4.20000   | 4.20000   | 4.20000            | 148.82035          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN01 On 21/12/2026 Spot Bond |        |            | 7.83000   | 110.78098 | 7.83000            | 110.73450          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN017 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN017</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN02 On 28/02/2031 Spot Bond |        |            | 9.23000   | 88.44098  | 9.23000            | 88.39691           |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN021 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN021</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN02 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 97.80901           |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94044          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 13/10/2023 Spot Bond |        |            | 6.49000   | 107.32379 | 6.49000            | 107.28612          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 31/01/2038 Spot Bond |        |            | 4.88000   | 113.14337 | 4.88000            | 113.09586          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 99.28701           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.69215          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04( On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.51397          |                   |            |  | 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>         |            |
| SSN05( On 08/12/2023 Spot Bond |        |            | 2.66500   | 2.66500   | 2.66500            | 313.86872          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05( On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73951          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05( On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60925          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05( On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06( On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90677          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN06: On 31/01/2025 Spot Bond |        |            | 3.58500   | 3.58500   | 3.58500            | 151.55777          |                   |            |  | 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 |        |            | 4.88000   | 4.88000   | 4.88000            | 113.09586          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/03/2029 Spot Bond |        |            | 4.44000   | 4.44000   | 4.44000            | 106.66395          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/03/2028 Spot Bond |        |            | 4.30000   | 4.30000   | 4.30000            | 197.73338          |                   |            |  | 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            | 100.25757          |                   |            |  | 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            | 100.25280          |                   |            |  | 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            | 100.24101          |                   |            |  | 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            | 100.00004          |                   |            |  | 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            | 100.00003          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 103.43889          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 103.08830          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92482           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN077 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 SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN077 On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96284          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN078 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26364          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN081 On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03208          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN082 On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.59313          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN083 On 07/12/2033 Spot Bond |        |            | 4.78500   | 4.78500   | 4.78500            | 221.61257          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN084 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18988          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN089 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.79934          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN093 On 28/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19008          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN096 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.26594          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN098 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13046          |                   |            |  | 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 |        |            | 10.13000  | 91.39984  | 10.13000           | 91.35077           |                   |            |  | 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 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.58226          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN102 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN102</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10 On 31/03/2028 Spot Bond |        |            | 4.45000   | 94.96162  | 4.45000            | 196.06247          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10 On 07/12/2033 Spot Bond |        |            | 4.96500   | 90.80257  | 4.96500            | 217.85798          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN105 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN105</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10 On 04/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53128          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN106 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN106</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10 On 10/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46733          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN107</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN11 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.50562          |                   |            |  | 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>         |            |
| SSN12 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03480          |                   |            |  | 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>         |            |
| SSN12 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19364          |                   |            |  | 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>         |            |
| SSN12 On 22/02/2022 Spot Bond |        |            |           |           | 0.00000            | 95.57891           |                   |            |  | 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 15/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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            | 101.10793          |                   |            |  | 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            | 101.13118          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN13: On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10328          |                   |            |  | 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>         |            |
| SSN13: On 04/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23870          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 03/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25151          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92486          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 18/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06675          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 28/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83145          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 19/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78598          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 20/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85109          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 27/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99848          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14: On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83744          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14: On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62611          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14: On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77586          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN142 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 SSN142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14 On 18/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.35751          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14 On 18/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.35381          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14 On 28/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.25960          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14 On 09/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.10020          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14 On 15/02/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SST20 On 08/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.12864          |                   |            |  | 0.00        | 0                |            |
| <b>Total SST201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SST201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.32500   | 104.06009 | 8.32500            | 104.01346          |                   |            |  | 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>         |            |
| T16OM On 21/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.29303          |                   |            |  | 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            | 100.32236          |                   |            |  | 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>         |            |
| T17A12 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32111          |                   |            |  | 0.00        | 0                |            |
| <b>Total T17A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A21 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.33653          |                   |            |  | 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>         |            |
| T17A22 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.33031          |                   |            |  | 0.00        | 0                |            |

| Contract Details                           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total T17A22 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A22</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A31 <sub>On</sub> 21/02/2026 Spot Bond  |        |            | 7.21000   | 102.29719 | 7.21000            | 102.25782          |                   |            |  | 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>         |            |
| T17A32 <sub>On</sub> 21/02/2026 Spot Bond  |        |            | 7.72000   | 102.06401 | 7.72000            | 100.96185          |                   |            |  | 0.00        | 0                |            |
| <b>Total T17A32 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A32</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS14 <sub>€ On</sub> 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12725          |                   |            |  | 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>         |            |
| TFS14 <sub>€ On</sub> 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37046          |                   |            |  | 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>         |            |
| TFS154 <sub>On</sub> 06/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.59981          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS154 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS154</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15 <sub>€ On</sub> 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65746          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS156 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS156</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS157 <sub>On</sub> 16/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.08426          |                   |            |  | 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 <sub>€ On</sub> 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02115          |                   |            |  | 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 <sub>€ On</sub> 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56723          |                   |            |  | 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 <sub>On</sub> 27/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.33814          |                   |            |  | 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 <sub>On</sub> 27/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.88575           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| TFS163 On 22/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93457          |                   |            |  | 0.00        | 0                | 1,665,065,00        |
| <b>Total TFS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,665,065,00</b> |
| <b>Total For TFS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,665,065,00</b> |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.43412          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS165 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68865          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS166 On 15/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.91716          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.97917          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS168 On 27/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.03314          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TFS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TFS168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TFS169 On 30/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19752          |                   |            |  | 0.00        | 0                | 300,000,00          |
| <b>Total TFS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b>   |
| <b>Total For TFS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b>   |
| TFS170 On 30/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20653          |                   |            |  | 0.00        | 0                | 150,000,00          |
| <b>Total TFS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b>   |
| <b>Total For TFS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b>   |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                     |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TH15A2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34292          |                   |            |  | 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>         |                     |
| TH15A3 On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 100.63760          |                   |            |  | 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>         |                     |
| TH15A5 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28499          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TH15A5 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 TH15A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33426          |                   |            |  | 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            | 100.32052          |                   |            |  | 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            | 100.36297          |                   |            |  | 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            | 100.53866          |                   |            |  | 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            | 100.57840          |                   |            |  | 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            | 100.39227          |                   |            |  | 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            | 100.65409          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37731          |                   |            |  | 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            | 101.23962          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76431          |                   |            |  | 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            | 100.50988          |                   |            |  | 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            | 100.42524          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total TH16A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16A1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58150          |                   |            |  | 0.00        | 0                | 150,000,00        |
| <b>Total TH16A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b> |
| <b>Total For TH16A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b> |
| TH16A2 On 21/08/2024 Spot Bond |        |            | 8.49000   | 102.70200 | 8.49000            | 102.65560          |                   |            |  | 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>         |                   |
| TH16A3 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49970          |                   |            |  | 0.00        | 0                | 350,000,00        |
| <b>Total TH16A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,00</b> |
| <b>Total For TH16A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,00</b> |
| TH16A4 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33987          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16A5 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32426          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16A7 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33800          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16A8 On 21/08/2024 Spot Bond |        |            | 5.76000   | 101.83754 | 5.76000            | 101.80612          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16A9 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35172          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16B1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37418          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16B2 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37543          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16B3 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37106          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40098          |                   |            |  | 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            | 100.39288          |                   |            |  | 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            | 100.50488          |                   |            |  | 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            | 100.55764          |                   |            |  | 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            | 100.52661          |                   |            |  | 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            | 100.36454          |                   |            |  | 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>         |            |
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35521          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38693          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.37263          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.50114          |                   |            |  | 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>         |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.47821          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17O: On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28431          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17O1 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 TH17O1</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| TH17O: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29303          |                   |                    | 0.00        | 0                |                   |
| <b>Total TH17O2 SPOT</b>       |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH17O2</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.02528          |                   |                    | 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   |        |            | 6.19000   | 104.52025 | 6.19000            | 104.48506          |                   |                    | 0.00        | 0                |                   |
| <b>Total TL24 SPOT</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL24</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| TL25 On 04/09/2024 Spot Bond   |        |            | 6.84000   | 109.38592 | 6.84000            | 109.34529          |                   |                    | 0.00        | 0                |                   |
| <b>Total TL25 SPOT</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL25</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| TL26 On 25/11/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.98459          |                   |                    | 0.00        | 0                |                   |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.98003          |                   |                    | 0.00        | 0                |                   |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| TL28 On 24/04/2025 Spot Bond   |        |            | 8.32500   | 104.10089 | 8.32500            | 104.05425          |                   |                    | 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            | 101.32561          |                   |                    | 0.00        | 0                | 110,000,00        |
| <b>Total TL29 SPOT</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>110,000,00</b> |
| <b>Total For TL29</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>110,000,00</b> |
| TL30 On 10/06/2024 Spot Bond   |        |            |           |           | 0.00000            | 99.92877           |                   |                    | 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            | 100.21272          |                   |                    | 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            | 100.50630          |                   |                    | 0.00        | 0                |                   |
| <b>Total TL32 SPOT</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL32</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         |                   |
| TN23 On 06/11/2023 Spot Bond   |        |            | 6.74000   | 108.28940 | 6.74000            | 108.24974          |                   | 189,872,540,000.00 |             | 28,171,000       | 2,030,275,70      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                     | Contracts Traded  | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|-------------------|----------------------|
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>189,872,540,000.00</b> | <b>28,171,000</b> | <b>2,030,275,70</b>  |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>189,872,540,000.00</b> | <b>28,171,000</b> | <b>2,030,275,70</b>  |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 31.15361  | 100.00000          | 31.01434           |                   |            |  | 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   |        |            | 8.63500   | 105.74946 | 8.63500            | 105.70088          |                   |            |  | 31,716,355,000.00         | 3,673,000         | 2,204,108,30         |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>31,716,355,000.00</b>  | <b>3,673,000</b>  | <b>2,204,108,30</b>  |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>31,716,355,000.00</b>  | <b>3,673,000</b>  | <b>2,204,108,30</b>  |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 16.97562  | 100.00000          | 16.90096           |                   |            |  | 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   |        |            | 9.72500   | 97.15277  | 9.72500            | 97.10181           |                   |            |  | 30,592,905,000.00         | 3,145,800         | 18,563,454,40        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>30,592,905,000.00</b>  | <b>3,145,800</b>  | <b>18,563,454,40</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>30,592,905,000.00</b>  | <b>3,145,800</b>  | <b>18,563,454,40</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 10.33887  | 100.00000          | 10.29265           |                   |            |  | 0.00                      | 0                 |                      |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          |                      |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.01500  | 99.09970  | 11.01500           | 99.04134           |                   |            |  | 0.00                      | 0                 | 1,200,000,00         |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>1,200,000,00</b>  |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>1,200,000,00</b>  |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 117.55922 | 8.00000            | 117.50857          |                   |            |  | 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   |        |            | 11.91500  | 93.33221  | 11.91500           | 93.27288           |                   |            |  | 0.00                      | 0                 | 2,220,000,00         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>2,220,000,00</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>2,220,000,00</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 102.00472 | 10.75000           | 101.94606          |                   |            |  | 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            | 101.21495          |                   |            |  | 0.00                      | 0                 | 310,000,00           |
| <b>Total TR5A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>310,000,00</b>    |
| <b>Total For TR5A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>310,000,00</b>    |
| TR5A12 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22146          |                   |            |  | 0.00                      | 0                 |                      |
| <b>Total TR5A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TR5A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          |                      |

| 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            | 101.22894          |                   |            |  | 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>         |            |
| TR5A2` On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23234          |                   |            |  | 0.00        | 0                |            |
| <b>Total TR5A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TR5A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TR5A3` On 20/06/2026 Spot Bond |        |            | 7.61000   | 98.71475  | 7.61000            | 103.69914          |                   |            |  | 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            | 101.04310          |                   |            |  | 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>         |            |
| TR5OM` On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19469          |                   |            |  | 0.00        | 0                |            |
| <b>Total TR5OM2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TR5OM2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A` On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.75512           |                   |            |  | 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 |        |            | 6.20000   | 103.27689 | 6.20000            | 103.24206          |                   |            |  | 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            | 100.41176          |                   |            |  | 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            | 100.54173          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B` On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92960           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A` On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88717          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A` On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93508          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A3 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 TRA4A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TRA4A On 13/04/2024 Spot Bond |        |            | 6.49000   | 107.43757 | 6.49000            | 107.39987          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TRA4A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TRA4A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88717          |                   |            |  | 0.00        | 0                | 70,301,80        |
| <b>Total TRA4A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,301,80</b> |
| <b>Total For TRA4A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,301,80</b> |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93508          |                   |            |  | 0.00        | 0                | 45,000,00        |
| <b>Total TRA4A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>45,000,00</b> |
| <b>Total For TRA4A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>45,000,00</b> |
| TRA4A On 13/04/2024 Spot Bond |        |            | 8.62000   | 101.51845 | 8.62000            | 101.47139          |                   |            |  | 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            | 98.81833           |                   |            |  | 0.00        | 0                |                  |
| <b>Total TRA4B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TRA4B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.79533          |                   |            |  | 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            | 101.39602          |                   |            |  | 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>         |                  |
| TRA5B On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24332          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TRA5B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TRA5B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TRA5C On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.78424          |                   |            |  | 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>         |                  |
| TRA5C On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32513          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TRA5C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TRA5C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TSP25 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.21287           |                   |            |  | 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            | 98.83350           |                   |            |  | 0.00        | 0                |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total TSP257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TSP257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| TSP257 On 16/03/2022 Spot Bond |        |            |           |           | 0.00000            | 98.74496           |                   |            |  | 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>             |                      |
| TSP258 On 11/05/2022 Spot Bond |        |            |           |           | 0.00000            | 98.04908           |                   |            |  | 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>             |                      |
| TSP259 On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 96.15637           |                   |            |  | 0.00        | 0                    |                      |
| <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 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.29226          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.88881          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64406          |                   |            |  | 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>             |                      |
| TWC38 On 14/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |                      |
| TWC38 On 10/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.76477          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total TWC387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TWC387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| TWC38 On 17/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.69695          |                   |            |  | 0.00        | 2,200,000,000        | 2,200,000,000        |
| <b>Total TWC388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,200,000,000</b> | <b>2,200,000,000</b> |
| <b>Total For TWC388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,200,000,000</b> | <b>2,200,000,000</b> |
| TWC38 On 24/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.62950          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total TWC389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TWC389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| TWC39 On 31/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.55009          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total TWC390 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For TWC390</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value                 | Contracts Traded     | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-----------------------|----------------------|------------|
| TWC39 On 04/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45732          |                   |            |                          | 0.00                  | 0                    |            |
| <b>Total TWC391 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For TWC391</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>           | <b>0</b>             |            |
| TWC39 On 18/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27411          |                   |            |                          | 0.00                  | 0                    |            |
| <b>Total TWC392 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For TWC392</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>           | <b>0</b>             |            |
| TWC39 On 25/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22644          |                   |            |                          | 0.00                  | 0                    |            |
| <b>Total TWC393 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For TWC393</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>           | <b>0</b>             |            |
| TWC39 On 04/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09572          |                   |            |                          | 0.00                  | 0                    |            |
| <b>Total TWC394 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>           | <b>0</b>             |            |
| <b>Total For TWC394</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>           | <b>0</b>             |            |
| TWC39 On 11/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 125,000,000,000.00       | 21,250,000,000        | 17,310,000,00        |            |
| <b>Total TWC395 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>15,000,000,000.00</b> | <b>21,250,000,000</b> | <b>17,310,000,00</b> |            |
| <b>Total For TWC395</b>       |        |            |           |           |                    |                    |                   |            | <b>15,000,000,000.00</b> | <b>21,250,000,000</b> | <b>17,310,000,00</b> |            |
| UG26 On 09/03/2026 Spot Bond  |        |            | 10.15500  | 106.94898 | 10.15500           | 106.89047          |                   |            | 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            | 100.40653          |                   |            | 0.00                     | 0                     | 300,000,00           |            |
| <b>Total UU1A01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              | <b>300,000,00</b>    |            |
| <b>Total For UU1A01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              | <b>300,000,00</b>    |            |
| UU1A0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.45945          |                   |            | 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            | 100.48387          |                   |            | 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            | 100.58954          |                   |            | 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            | 101.00016          |                   |            | 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            | 101.26177          |                   |            | 0.00                     | 1,930,000,000         | 965,000,00           |            |
| <b>Total VKE11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>1,930,000,000</b>  | <b>965,000,00</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 VKE11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>1,930,000,000</b>       | <b>965,000,000</b>     |
| VKE14 On 27/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29363          |                   |            | 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            | 100.39589          |                   |            | 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            | 100.41213          |                   |            | 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            | 100.29759          |                   |            | 0.00              | 0                          |                        |
| <b>Total VKE17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>                   |                        |
| <b>Total For VKE17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>                   |                        |
| VKE18 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25410          |                   |            | 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>                   |                        |
| WHL03 On 02/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34805          |                   |            | 0.00              | 0                          | 2,180,000,000          |
| <b>Total WHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>                   | <b>2,180,000,000</b>   |
| <b>Total For WHL03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>                   | <b>2,180,000,000</b>   |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1.07e+017</b>  | <b>172,389,846,231,000</b> | <b>301,080,312,700</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            | <b>1.07e+017</b>  | <b>389,846,231,000</b>     | <b>301,080,312,700</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            | <b>1.07e+017</b>  | <b>389,846,250,100</b>     | <b>301,081,390,200</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            | <b>141 773.00</b> | <b>100</b>                 | <b>126,500</b>         |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            | <b>1.07e+017</b>  | <b>389,846,250,200</b>     | <b>301,081,516,800</b> |