



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: 29/12/2022

| 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 02/02/2023 Bond Future  |        |            | 12.34403  | 74.76892  | 12.33014           | 74.83343           |                   |            | 0.00        | 0                | 35            |
| ES33 On 04/05/2023 Bond Future  |        |            | 12.51493  | 72.43249  | 12.49729           | 72.51260           |                   |            | 0.00        | 0                |               |
| ES33 On 03/08/2023 Bond Future  |        |            | 12.67300  | 73.93269  | 12.65099           | 74.03056           |                   |            | 0.00        | 0                |               |
| ES33 On 02/11/2023 Bond Future  |        |            | 12.84861  | 71.64245  | 12.81700           | 71.77991           |                   |            | 0.00        | 0                |               |
| ES33 On 01/02/2024 Bond Future  |        |            | 13.03961  | 73.09170  | 13.00136           | 73.25413           |                   |            | 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 02/02/2023 Bond Future  |        |            | 12.61535  | 72.90876  | 12.59625           | 73.01196           |                   |            | 0.00        | 0                | 4,15          |
| ES42 On 04/05/2023 Bond Future  |        |            | 12.77164  | 70.06722  | 12.74906           | 70.18669           |                   |            | 0.00        | 0                |               |
| ES42 On 03/08/2023 Bond Future  |        |            | 12.91267  | 71.51947  | 12.88620           | 71.65702           |                   |            | 0.00        | 0                |               |
| ES42 On 02/11/2023 Bond Future  |        |            | 13.06825  | 68.71225  | 13.03342           | 68.88965           |                   |            | 0.00        | 0                |               |
| ES42 On 01/02/2024 Bond Future  |        |            | 13.22890  | 70.10130  | 13.18838           | 70.30362           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,15</b>   |
| <b>Total For ES42</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,15</b>   |
| I2025 On 02/02/2023 Bond Future |        |            | 165.85503 | 165.85503 | 165.79338          | 165.79338          |                   |            | 0.00        | 0                | 6,55          |

an  
ast

50  
0  
0  
0  
0  
0

**10**

**10**

35  
0  
0  
0  
0

**15**

**15**

38

PM

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intert   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| I2025                     | On | 04/05/2023 | Bond Future |        |            | 169.08805 | 169.08805 | 169.05795          | 169.05795          |                   |            | 0.00        | 0                |              |
| I2025                     | On | 03/08/2023 | Bond Future |        |            | 170.84414 | 170.84414 | 170.85079          | 170.85079          |                   |            | 0.00        | 0                |              |
| I2025                     | On | 02/11/2023 | Bond Future |        |            | 174.32090 | 174.32090 | 174.41567          | 174.41567          |                   |            | 0.00        | 0                |              |
| I2025                     | On | 01/02/2024 | Bond Future |        |            | 176.06364 | 176.06364 | 176.21468          | 176.21468          |                   |            | 0.00        | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,56</b>  |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,56</b>  |
| I2029                     | On | 02/02/2023 | Bond Future |        |            | 119.58964 | 119.58964 | 119.59051          | 119.59051          |                   |            | 0.00        | 0                | 1,4          |
| I2029                     | On | 04/05/2023 | Bond Future |        |            | 120.62548 | 120.62548 | 120.64982          | 120.64982          |                   |            | 0.00        | 0                |              |
| I2029                     | On | 03/08/2023 | Bond Future |        |            | 123.12244 | 123.12244 | 123.17398          | 123.17398          |                   |            | 0.00        | 0                |              |
| I2029                     | On | 02/11/2023 | Bond Future |        |            | 124.29898 | 124.29898 | 124.41486          | 124.41486          |                   |            | 0.00        | 0                |              |
| I2029                     | On | 01/02/2024 | Bond Future |        |            | 126.81607 | 126.81607 | 126.97277          | 126.97277          |                   |            | 0.00        | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,47</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,47</b>  |
| I2033                     | On | 02/02/2023 | Bond Future |        |            | 114.78496 | 114.78496 | 114.78466          | 114.78466          |                   |            | 0.00        | 0                | 7,3          |
| I2033                     | On | 04/05/2023 | Bond Future |        |            | 115.63645 | 115.63645 | 115.65862          | 115.65862          |                   |            | 0.00        | 0                |              |
| I2033                     | On | 03/08/2023 | Bond Future |        |            | 118.03004 | 118.03004 | 118.07822          | 118.07822          |                   |            | 0.00        | 0                |              |
| I2033                     | On | 02/11/2023 | Bond Future |        |            | 119.01223 | 119.01223 | 119.12189          | 119.12189          |                   |            | 0.00        | 0                |              |
| I2033                     | On | 01/02/2024 | Bond Future |        |            | 121.42228 | 121.42228 | 121.57104          | 121.57104          |                   |            | 0.00        | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,31</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,31</b>  |
| I2038                     | On | 02/02/2023 | Bond Future |        |            | 127.52269 | 127.52269 | 126.59463          | 126.59463          |                   |            | 0.00        | 0                | 4,1          |
| I2038                     | On | 04/05/2023 | Bond Future |        |            | 130.00859 | 130.00859 | 129.08746          | 129.08746          |                   |            | 0.00        | 0                | 1,5          |
| I2038                     | On | 03/08/2023 | Bond Future |        |            | 130.73800 | 130.73800 | 129.82636          | 129.82636          |                   |            | 0.00        | 0                |              |
| I2038                     | On | 02/11/2023 | Bond Future |        |            | 133.39835 | 133.39835 | 132.53525          | 132.53525          |                   |            | 0.00        | 0                |              |
| I2038                     | On | 01/02/2024 | Bond Future |        |            | 134.08867 | 134.08867 | 133.24945          | 133.24945          |                   |            | 0.00        | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,70</b>  |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,70</b>  |
| I2046                     | On | 02/02/2023 | Bond Future |        |            | 115.13353 | 115.13353 | 113.30998          | 113.30998          |                   |            | 0.00        | 0                | 13,6         |
| I2046                     | On | 04/05/2023 | Bond Future |        |            | 115.34260 | 115.34260 | 113.50551          | 113.50551          |                   |            | 0.00        | 0                | 4,9          |
| I2046                     | On | 03/08/2023 | Bond Future |        |            | 117.73035 | 117.73035 | 115.88066          | 115.88066          |                   |            | 0.00        | 0                |              |
| I2046                     | On | 02/11/2023 | Bond Future |        |            | 118.03794 | 118.03794 | 116.20989          | 116.20989          |                   |            | 0.00        | 0                |              |
| I2046                     | On | 01/02/2024 | Bond Future |        |            | 120.42763 | 120.42763 | 118.59860          | 118.59860          |                   |            | 0.00        | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,62</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,62</b> |
| I2050                     | On | 02/02/2023 | Bond Future |        |            | 115.76088 | 115.76088 | 113.70960          | 113.70960          |                   |            | 0.00        | 0                | 10,7         |
| I2050                     | On | 04/05/2023 | Bond Future |        |            | 118.01720 | 118.01720 | 115.94842          | 115.94842          |                   |            | 0.00        | 0                | 3,3          |
| I2050                     | On | 03/08/2023 | Bond Future |        |            | 118.27956 | 118.27956 | 116.19340          | 116.19340          |                   |            | 0.00        | 0                |              |
| I2050                     | On | 02/11/2023 | Bond Future |        |            | 120.68648 | 120.68648 | 118.61779          | 118.61779          |                   |            | 0.00        | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2050                     | On | 01/02/2024 | Bond Future |        |            | 120.89022 | 120.89022 | 118.81650          | 118.81650          |                   |            | 0.00                  | 0                |               |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>14,07</b>  |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>14,07</b>  |
| R186                      | On | 02/02/2023 | Bond Future |        |            | 8.84482   | 106.68672 | 8.84465            | 106.68729          |                   | 5.64       | 137,305,808.64        | 1,287            | 73,86         |
| R186                      | On | 04/05/2023 | Bond Future |        |            | 8.93432   | 108.74000 | 8.92740            | 108.76163          |                   | 5.80       | 0.00                  | 0                | 12,27         |
| R186                      | On | 03/08/2023 | Bond Future |        |            | 8.99056   | 105.65974 | 8.97500            | 105.70535          |                   | 5.52       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future |        |            | 9.06726   | 107.78573 | 9.03008            | 107.88735          |                   | 4.83       | 0.00                  | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future |        |            | 9.16192   | 104.63867 | 9.10808            | 104.77497          |                   | 4.47       | 0.00                  | 0                |               |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>137,305,808.64</b> | <b>1,287</b>     | <b>86,07</b>  |
| R186                      | On | 02/02/2023 | Bond Future | 8.34   | Put        |           |           | 1,832.95000        | 1.83295            | 1,827,830         | 4.98       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.32   | Call       |           |           | 125.31000          | 0.12531            | 119,920           | 4.95       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.32   | Put        |           |           | 1,887.99000        | 1.88799            | 1,883,170         | 4.95       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.33   | Call       |           |           | 131.62000          | 0.13162            | 126,080           | 4.96       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.33   | Put        |           |           | 1,860.36000        | 1.86036            | 1,855,390         | 4.96       | 0.00                  | 0                |               |
| R186                      | On | 02/02/2023 | Bond Future | 8.34   | Call       |           |           | 138.14000          | 0.13814            | 132,450           | 4.98       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.84   | Call       |           |           | 1,362.59000        | 1.36259            | 1,346,400         | 5.84       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.84   | Put        |           |           | 1,636.35000        | 1.63635            | 1,641,790         | 5.84       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.82   | Call       |           |           | 1,331.63000        | 1.33163            | 1,315,600         | 5.83       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.82   | Put        |           |           | 1,668.15000        | 1.66815            | 1,673,750         | 5.83       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.83   | Call       |           |           | 1,347.06000        | 1.34706            | 1,330,950         | 5.83       | 0.00                  | 0                |               |
| R186                      | On | 04/05/2023 | Bond Future | 8.83   | Put        |           |           | 1,652.19000        | 1.65219            | 1,657,710         | 5.83       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.74   | Put        |           |           | 1,002.61000        | 1.00261            | 1,013,040         | 5.92       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.75   | Call       |           |           | 3,236.84000        | 3.23684            | 3,201,580         | 5.93       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.75   | Put        |           |           | 994.95000          | 0.99495            | 1,005,300         | 5.93       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.73   | Call       |           |           | 3,195.12000        | 3.19512            | 3,160,020         | 5.91       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.73   | Put        |           |           | 1,010.32000        | 1.01032            | 1,020,830         | 5.91       | 0.00                  | 0                |               |
| R186                      | On | 03/08/2023 | Bond Future | 9.74   | Call       |           |           | 3,215.96000        | 3.21596            | 3,180,780         | 5.92       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.39   | Call       |           |           | 2,509.55000        | 2.50955            | 2,447,130         | 5.03       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.39   | Put        |           |           | 1,531.00000        | 1.53100            | 1,570,200         | 5.03       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 10.42  | Call       |           |           | 4,514.39000        | 4.51439            | 4,434,560         | 5.57       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 10.42  | Put        |           |           | 798.83000          | 0.79883            | 820,620           | 5.57       | 0.00                  | 0                | 1,77          |
| R186                      | On | 02/11/2023 | Bond Future | 9.15   | Call       |           |           | 2,106.23000        | 2.10623            | 2,049,070         | 4.90       | 0.00                  | 0                | 1,77          |
| R186                      | On | 02/11/2023 | Bond Future | 9.15   | Put        |           |           | 1,778.90000        | 1.77890            | 1,823,360         | 4.90       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.38   | Call       |           |           | 2,492.26000        | 2.49226            | 2,430,050         | 5.02       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.38   | Put        |           |           | 1,540.74000        | 1.54074            | 1,580,150         | 5.02       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.40   | Call       |           |           | 2,527.27000        | 2.52727            | 2,464,640         | 5.03       | 0.00                  | 0                |               |
| R186                      | On | 02/11/2023 | Bond Future | 9.40   | Put        |           |           | 1,521.70000        | 1.52170            | 1,560,690         | 5.03       | 0.00                  | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.52   | Put        |           |           | 1,586.39000        | 1.58639            | 1,640,550         | 4.74       | 0.00                  | 0                |               |
| R186                      | On | 01/02/2024 | Bond Future | 9.50   | Call       |           |           | 2,590.80000        | 2.59080            | 2,509,160         | 4.73       | 0.00                  | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intert   |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R186                      | On | 01/02/2024 | Bond Future | 9.50       | Put       |           | 1,603.75000        | 1.60375            | 1,658,410         | 4.73       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.51       | Call      |           | 2,607.12000        | 2.60712            | 2,525,230         | 4.74       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.51       | Put       |           | 1,595.04000        | 1.59504            | 1,649,450         | 4.74       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.52       | Call      |           | 2,623.49000        | 2.62349            | 2,541,350         | 4.74       | 0.00                  | 0                |              |
| <b>Total R186 Option</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,43</b>  |
| <b>Total For R186</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>137,305,808.64</b> | <b>1,287</b>     | <b>89,50</b> |
| R197                      | On | 02/02/2023 | Bond Future |            |           | 328.52460 | 328.52460          | 328.44247          | 328.44247         |            | 0.00                  | 0                | 97           |
| R197                      | On | 04/05/2023 | Bond Future |            |           | 334.92810 | 334.92810          | 334.90910          | 334.90910         |            | 0.00                  | 0                |              |
| R197                      | On | 03/08/2023 | Bond Future |            |           | 332.79574 | 332.79574          | 332.84926          | 332.84926         |            | 0.00                  | 0                |              |
| R197                      | On | 02/11/2023 | Bond Future |            |           | 339.56789 | 339.56789          | 339.79453          | 339.79453         |            | 0.00                  | 0                |              |
| <b>Total R197 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>97</b>    |
| <b>Total For R197</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>97</b>    |
| R202                      | On | 02/02/2023 | Bond Future |            |           | 247.64467 | 247.64467          | 246.11448          | 246.11448         |            | 0.00                  | 0                | 5,95         |
| R202                      | On | 04/05/2023 | Bond Future |            |           | 252.47173 | 252.47173          | 250.96020          | 250.96020         |            | 0.00                  | 0                |              |
| R202                      | On | 03/08/2023 | Bond Future |            |           | 252.88257 | 252.88257          | 251.39462          | 251.39462         |            | 0.00                  | 0                |              |
| R202                      | On | 02/11/2023 | Bond Future |            |           | 258.02862 | 258.02862          | 256.64007          | 256.64007         |            | 0.00                  | 0                |              |
| R202                      | On | 01/02/2024 | Bond Future |            |           | 258.30204 | 258.30204          | 256.96460          | 256.96460         |            | 0.00                  | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>5,95</b>  |
| <b>Total For R202</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>5,95</b>  |
| R2030                     | On | 02/02/2023 | Bond Future |            |           | 10.28970  | 88.94417           | 10.27502           | 89.01083          | 10.14      | 11,295,909.59         | 127              | 92,37        |
| R2030                     | On | 04/05/2023 | Bond Future |            |           | 10.41634  | 90.65649           | 10.39690           | 90.74211          | 10.90      | 0.00                  | 0                |              |
| R2030                     | On | 03/08/2023 | Bond Future |            |           | 10.52927  | 88.50479           | 10.50410           | 88.61222          | 10.89      | 0.00                  | 0                |              |
| R2030                     | On | 02/11/2023 | Bond Future |            |           | 10.64835  | 90.28553           | 10.61065           | 90.44148          | 9.50       | 0.00                  | 0                |              |
| R2030                     | On | 01/02/2024 | Bond Future |            |           | 10.78278  | 88.08789           | 10.73598           | 88.27497          | 8.85       | 0.00                  | 0                |              |
| <b>Total R2030 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>11,295,909.59</b>  | <b>127</b>       | <b>92,37</b> |
| R2030                     | On | 02/02/2023 | Bond Future | 11.12      | Call      |           | 3,957.82000        | 3.95782            | 3,889,700         | 12.22      | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 11.12      | Put       |           | 221.71000          | 0.22171            | 220,250           | 12.22      | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 11.16      | Call      |           | 4,112.13000        | 4.11213            | 4,043,840         | 12.31      | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.99       | Call      |           | 529.63000          | 0.52963            | 495,960           | 9.41       | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.99       | Put       |           | 1,836.59000        | 1.83659            | 1,869,580         | 9.41       | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 10.00      | Call      |           | 546.92000          | 0.54692            | 512,640           | 9.44       | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.08       | Put       |           | 5,646.90000        | 5.64690            | 5,713,240         | 6.91       | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 11.55      | Call      |           | 5,648.93000        | 5.64893            | 5,580,240         | 13.08      | 0.00                  | 0                | 5,00         |
| R2030                     | On | 02/02/2023 | Bond Future | 11.55      | Put       |           | 88.19000           | 0.08819            | 86,160            | 13.08      | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.80       | Call      |           | 262.43000          | 0.26243            | 240,500           | 8.84       | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.80       | Put       |           | 2,454.16000        | 2.45416            | 2,498,890         | 8.84       | 0.00                  | 0                |              |
| R2030                     | On | 02/02/2023 | Bond Future | 9.83       | Call      |           | 297.00000          | 0.29700            | 273,240           | 8.93       | 0.00                  | 0                | 38           |
| R2030                     | On | 02/02/2023 | Bond Future | 11.16      | Put       |           | 204.15000          | 0.20415            | 202,520           | 12.31      | 0.00                  | 0                | 38           |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|--------------|
| R2030 On 02/02/2023 Bond Future | 11.35  | Call       |           |           | 4,854.88000        | 4.85488            | 4,786,170         | 12.70      |  | 0.00  | 0                | 5,00         |
| R2030 On 02/02/2023 Bond Future | 11.35  | Put        |           |           | 136.54000          | 0.13654            | 134,490           | 12.70      |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.20   | Call       |           |           | 3.40000            | 0.00340            | 2,680             | 6.90       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.20   | Put        |           |           | 5,062.00000        | 5.06200            | 5,127,940         | 6.90       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.66   | Call       |           |           | 133.49000          | 0.13349            | 119,660           | 8.37       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 10.00  | Put        |           |           | 1,807.62000        | 1.80762            | 1,840,000         | 9.44       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 10.01  | Call       |           |           | 564.34000          | 0.56434            | 529,450           | 9.47       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 10.01  | Put        |           |           | 1,778.80000        | 1.77880            | 1,810,570         | 9.47       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.66   | Put        |           |           | 2,984.18000        | 2.98418            | 3,037,010         | 8.37       |  | 0.00  | 0                | 10           |
| R2030 On 02/02/2023 Bond Future | 9.79   | Call       |           |           | 251.53000          | 0.25153            | 230,200           | 8.81       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.79   | Put        |           |           | 2,490.13000        | 2.49013            | 2,535,460         | 8.81       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.83   | Put        |           |           | 2,348.30000        | 2.34830            | 2,391,200         | 8.93       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.94   | Call       |           |           | 448.02000          | 0.44802            | 417,450           | 9.26       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.94   | Put        |           |           | 1,986.76000        | 1.98676            | 2,022,850         | 9.26       |  | 0.00  | 0                | 10           |
| R2030 On 02/02/2023 Bond Future | 8.81   | Call       |           |           | 0.13000            | 0.00013            | 0,090             | 6.93       |  | 0.00  | 0                | 10           |
| R2030 On 02/02/2023 Bond Future | 8.81   | Put        |           |           | 6,983.28000        | 6.98328            | 7,049,900         | 6.93       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.04   | Call       |           |           | 0.98000            | 0.00098            | 0,740             | 6.91       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.04   | Put        |           |           | 5,843.21000        | 5.84321            | 5,909,630         | 6.91       |  | 0.00  | 0                |              |
| R2030 On 02/02/2023 Bond Future | 9.08   | Call       |           |           | 1.35000            | 0.00135            | 1,030             | 6.91       |  | 0.00  | 0                | 38           |
| R2030 On 04/05/2023 Bond Future | 12.50  | Put        |           |           | 282.35000          | 0.28235            | 285,500           | 12.87      |  | 0.00  | 0                | 47           |
| R2030 On 04/05/2023 Bond Future | 10.54  | Call       |           |           | 2,698.34000        | 2.69834            | 2,641,750         | 11.15      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 10.54  | Put        |           |           | 2,070.50000        | 2.07050            | 2,099,530         | 11.15      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 10.65  | Call       |           |           | 2,979.54000        | 2.97954            | 2,920,300         | 11.24      |  | 0.00  | 0                | 38           |
| R2030 On 04/05/2023 Bond Future | 11.34  | Put        |           |           | 973.90000          | 0.97390            | 987,270           | 11.92      |  | 0.00  | 0                | 14           |
| R2030 On 04/05/2023 Bond Future | 10.42  | Call       |           |           | 2,407.58000        | 2.40758            | 2,354,030         | 11.04      |  | 0.00  | 0                | 47           |
| R2030 On 04/05/2023 Bond Future | 10.42  | Put        |           |           | 2,305.85000        | 2.30585            | 2,337,920         | 11.04      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 10.52  | Call       |           |           | 2,648.76000        | 2.64876            | 2,592,660         | 11.13      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 12.04  | Put        |           |           | 485.97000          | 0.48597            | 491,900           | 12.65      |  | 0.00  | 0                | 1,00         |
| R2030 On 04/05/2023 Bond Future | 12.50  | Call       |           |           | 8,968.48000        | 8.96848            | 8,886,010         | 12.87      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 10.53  | Put        |           |           | 2,089.24000        | 2.08924            | 2,118,520         | 11.14      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 9.67   | Call       |           |           | 1,027.99000        | 1.02799            | 995,200           | 10.61      |  | 0.00  | 0                | 47           |
| R2030 On 04/05/2023 Bond Future | 9.67   | Put        |           |           | 4,305.81000        | 4.30581            | 4,358,640         | 10.61      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 9.78   | Call       |           |           | 1,179.18000        | 1.17918            | 1,143,380         | 10.63      |  | 0.00  | 0                | 38           |
| R2030 On 04/05/2023 Bond Future | 10.65  | Put        |           |           | 1,872.90000        | 1.87290            | 1,899,280         | 11.24      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 11.34  | Call       |           |           | 5,009.96000        | 5.00996            | 4,937,710         | 11.92      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 10.00  | Put        |           |           | 3,307.89000        | 3.30789            | 3,351,500         | 10.74      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 9.03   | Call       |           |           | 437.61000          | 0.43761            | 419,600           | 10.70      |  | 0.00  | 0                | 38           |
| R2030 On 04/05/2023 Bond Future | 9.03   | Put        |           |           | 6,728.42000        | 6.72842            | 6,796,030         | 10.70      |  | 0.00  | 0                |              |
| R2030 On 04/05/2023 Bond Future | 9.58   | Call       |           |           | 916.10000          | 0.91610            | 885,690           | 10.60      |  | 0.00  | 0                | 14           |
| R2030 On 04/05/2023 Bond Future | 10.52  | Put        |           |           | 2,108.33000        | 2.10833            | 2,137,850         | 11.13      |  | 0.00  | 0                |              |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                | Contracts Traded | Op Inter       |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|----------------|
| R2030 On 04/05/2023 Bond Future | 10.53  | Call       |           |           | 2,673.39000        | 2.67339            | 2,617,050         | 11.14      |  | 0.00                 | 0                |                |
| R2030 On 04/05/2023 Bond Future | 11.62  | Call       |           |           | 5,929.19000        | 5.92919            | 5,853,360         | 12.22      |  | 0.00                 | 0                |                |
| R2030 On 04/05/2023 Bond Future | 11.62  | Put        |           |           | 739.86000          | 0.73986            | 749,650           | 12.22      |  | 0.00                 | 0                | 36             |
| R2030 On 04/05/2023 Bond Future | 12.04  | Call       |           |           | 7,368.02000        | 7.36802            | 7,288,330         | 12.65      |  | 0.00                 | 0                |                |
| R2030 On 04/05/2023 Bond Future | 9.58   | Put        |           |           | 4,610.30000        | 4.61030            | 4,665,510         | 10.60      |  | 0.00                 | 0                |                |
| R2030 On 04/05/2023 Bond Future | 9.78   | Put        |           |           | 3,951.30000        | 3.95130            | 4,001,120         | 10.63      |  | 0.00                 | 0                |                |
| R2030 On 04/05/2023 Bond Future | 10.00  | Call       |           |           | 1,536.73000        | 1.53673            | 1,494,720         | 10.74      |  | 0.00                 | 0                | 1,000          |
| R2030 On 04/05/2023 Bond Future | 12.57  | Call       |           |           | 9,212.81000        | 9.21281            | 9,130,020         | 12.87      |  | 0.00                 | 0                |                |
| R2030 On 04/05/2023 Bond Future | 12.57  | Put        |           |           | 256.62000          | 0.25662            | 259,450           | 12.87      |  | 0.00                 | 0                | 36             |
| R2030 On 03/08/2023 Bond Future | 10.40  | Call       |           |           | 2,745.48000        | 2.74548            | 2,686,080         | 10.82      |  | 0.00                 | 0                | 1,000          |
| R2030 On 03/08/2023 Bond Future | 10.65  | Put        |           |           | 2,696.51000        | 2.69651            | 2,738,320         | 11.01      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 11.34  | Put        |           |           | 1,675.05000        | 1.67505            | 1,702,300         | 11.62      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 11.35  | Call       |           |           | 5,185.41000        | 5.18541            | 5,105,040         | 11.63      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 11.35  | Put        |           |           | 1,663.30000        | 1.66330            | 1,690,360         | 11.63      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 11.36  | Call       |           |           | 5,214.55000        | 5.21455            | 5,134,000         | 11.64      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 11.36  | Put        |           |           | 1,651.87000        | 1.65187            | 1,678,750         | 11.64      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 12.59  | Put        |           |           | 680.91000          | 0.68091            | 692,040           | 12.74      |  | 0.00                 | 0                | 1,000          |
| R2030 On 03/08/2023 Bond Future | 12.89  | Call       |           |           | 10,001.69000       | 10.00169           | 9,902,820         | 12.74      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 12.89  | Put        |           |           | 510.96000          | 0.51096            | 519,520           | 12.74      |  | 0.00                 | 0                | 36             |
| R2030 On 03/08/2023 Bond Future | 11.34  | Call       |           |           | 5,156.57000        | 5.15657            | 5,076,390         | 11.62      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 10.40  | Put        |           |           | 3,191.55000        | 3.19155            | 3,239,580         | 10.82      |  | 0.00                 | 0                |                |
| R2030 On 03/08/2023 Bond Future | 10.65  | Call       |           |           | 3,316.96000        | 3.31696            | 3,251,340         | 11.01      |  | 0.00                 | 0                | 36             |
| R2030 On 03/08/2023 Bond Future | 12.59  | Call       |           |           | 9,051.76000        | 9.05176            | 8,955,460         | 12.74      |  | 0.00                 | 0                |                |
| R2030 On 02/11/2023 Bond Future | 10.80  | Call       |           |           | 3,620.09000        | 3.62009            | 3,528,750         | 9.73       |  | 0.00                 | 0                |                |
| R2030 On 02/11/2023 Bond Future | 10.80  | Put        |           |           | 2,840.26000        | 2.84026            | 2,904,870         | 9.73       |  | 0.00                 | 0                |                |
| R2030 On 02/11/2023 Bond Future | 10.81  | Call       |           |           | 3,644.07000        | 3.64407            | 3,552,420         | 9.74       |  | 0.00                 | 0                |                |
| R2030 On 02/11/2023 Bond Future | 10.81  | Put        |           |           | 2,823.30000        | 2.82330            | 2,887,600         | 9.74       |  | 0.00                 | 0                |                |
| R2030 On 02/11/2023 Bond Future | 10.82  | Call       |           |           | 3,668.13000        | 3.66813            | 3,576,170         | 9.75       |  | 0.00                 | 0                |                |
| R2030 On 02/11/2023 Bond Future | 10.82  | Put        |           |           | 2,806.44000        | 2.80644            | 2,870,430         | 9.75       |  | 0.00                 | 0                |                |
| R2030 On 01/02/2024 Bond Future | 11.37  | Put        |           |           | 2,287.63000        | 2.28763            | 2,352,820         | 9.33       |  | 0.00                 | 0                |                |
| R2030 On 01/02/2024 Bond Future | 11.35  | Call       |           |           | 4,728.46000        | 4.72846            | 4,607,180         | 9.31       |  | 0.00                 | 0                |                |
| R2030 On 01/02/2024 Bond Future | 11.35  | Put        |           |           | 2,313.02000        | 2.31302            | 2,378,820         | 9.31       |  | 0.00                 | 0                |                |
| R2030 On 01/02/2024 Bond Future | 11.36  | Call       |           |           | 4,754.20000        | 4.75420            | 4,632,610         | 9.32       |  | 0.00                 | 0                |                |
| R2030 On 01/02/2024 Bond Future | 11.36  | Put        |           |           | 2,300.12000        | 2.30012            | 2,365,610         | 9.32       |  | 0.00                 | 0                |                |
| R2030 On 01/02/2024 Bond Future | 11.37  | Call       |           |           | 4,780.34000        | 4.78034            | 4,658,450         | 9.33       |  | 0.00                 | 0                |                |
| <b>Total R2030 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>19,900</b>  |
| <b>Total For R2030</b>          |        |            |           |           |                    |                    |                   |            |  | <b>11,295,909.59</b> | <b>127</b>       | <b>112,300</b> |
| R2032 On 02/02/2023 Bond Future |        |            | 10.89748  | 87.83787  | 10.88306           | 87.91166           |                   | 12.22      |  | 3,162,163.32         | 36               | 112,000        |
| R2032 On 04/05/2023 Bond Future |        |            | 11.02762  | 85.36875  | 11.00914           | 85.46106           |                   | 13.60      |  | 0.00                 | 0                | 66,400         |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2032                     | On | 03/08/2023 |        |            | 11.14211  | 87.11703  | 11.11893           | 87.23018           |                   | 13.15      | 0.00                | 0                | 2,60          |
| R2032                     | On | 02/11/2023 |        |            | 11.27088  | 84.71023  | 11.23729           | 84.87025           |                   | 12.20      | 0.00                | 0                |               |
| R2032                     | On | 01/02/2024 |        |            | 11.40945  | 86.40550  | 11.36863           | 86.59509           |                   | 10.72      | 0.00                | 0                |               |
| <b>Total R2032 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>3,162,163.32</b> | <b>36</b>        | <b>181,03</b> |
| R2032                     | On | 02/02/2023 | 9.31   | Call       |           |           | 0.21000            | 0.00021            | 0,150             | 8.70       | 0.00                | 0                | 48            |
| R2032                     | On | 02/02/2023 | 9.31   | Put        |           |           | 8,585.02000        | 8.58502            | 8,658,750         | 8.70       | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 9.92   | Put        |           |           | 5,154.99000        | 5.15499            | 5,224,490         | 9.44       | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 12.75  | Call       |           |           | 8,921.28000        | 8.92128            | 8,845,790         | 16.86      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 12.75  | Put        |           |           | 36.25000           | 0.03625            | 34,550            | 16.86      | 0.00                | 0                | 78            |
| R2032                     | On | 02/02/2023 | 11.50  | Call       |           |           | 3,543.12000        | 3.54312            | 3,468,940         | 14.18      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 11.50  | Put        |           |           | 460.60000          | 0.46060            | 460,210           | 14.18      | 0.00                | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 11.69  | Call       |           |           | 4,322.19000        | 4.32219            | 4,246,310         | 14.64      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 11.69  | Put        |           |           | 320.37000          | 0.32037            | 318,280           | 14.64      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 11.84  | Call       |           |           | 4,955.95000        | 4.95595            | 4,879,430         | 14.97      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 11.84  | Put        |           |           | 238.07000          | 0.23807            | 235,340           | 14.97      | 0.00                | 0                | 50            |
| R2032                     | On | 02/02/2023 | 10.50  | Call       |           |           | 521.22000          | 0.52122            | 486,900           | 11.47      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.50  | Put        |           |           | 2,512.90000        | 2.51290            | 2,552,370         | 11.47      | 0.00                | 0                | 48            |
| R2032                     | On | 02/02/2023 | 10.67  | Call       |           |           | 849.47000          | 0.84947            | 804,490           | 11.98      | 0.00                | 0                | 78            |
| R2032                     | On | 02/02/2023 | 10.67  | Put        |           |           | 1,949.72000        | 1.94972            | 1,978,530         | 11.98      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 11.45  | Call       |           |           | 3,344.49000        | 3.34449            | 3,270,970         | 14.05      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 11.45  | Put        |           |           | 506.20000          | 0.50620            | 506,470           | 14.05      | 0.00                | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 10.38  | Call       |           |           | 344.02000          | 0.34402            | 317,440           | 11.09      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.38  | Put        |           |           | 2,972.30000        | 2.97230            | 3,019,510         | 11.09      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.39  | Call       |           |           | 357.02000          | 0.35702            | 329,800           | 11.12      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.39  | Put        |           |           | 2,932.02000        | 2.93202            | 2,978,590         | 11.12      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.40  | Call       |           |           | 370.33000          | 0.37033            | 342,480           | 11.15      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.40  | Put        |           |           | 2,892.09000        | 2.89209            | 2,938,030         | 11.15      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.16  | Call       |           |           | 130.55000          | 0.13055            | 116,870           | 10.34      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.16  | Put        |           |           | 3,941.97000        | 3.94197            | 4,002,080         | 10.34      | 0.00                | 0                | 48            |
| R2032                     | On | 02/02/2023 | 10.22  | Call       |           |           | 176.17000          | 0.17617            | 159,230           | 10.56      | 0.00                | 0                | 50            |
| R2032                     | On | 02/02/2023 | 9.47   | Call       |           |           | 0.82000            | 0.00082            | 0,620             | 8.74       | 0.00                | 0                | 50            |
| R2032                     | On | 02/02/2023 | 9.47   | Put        |           |           | 7,661.88000        | 7.66188            | 7,735,470         | 8.74       | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 9.92   | Call       |           |           | 28.79000           | 0.02879            | 24,500            | 9.44       | 0.00                | 0                | 78            |
| R2032                     | On | 02/02/2023 | 10.22  | Put        |           |           | 3,662.84000        | 3.66284            | 3,719,690         | 10.56      | 0.00                | 0                |               |
| R2032                     | On | 02/02/2023 | 10.30  | Call       |           |           | 251.12000          | 0.25112            | 229,500           | 10.83      | 0.00                | 0                | 8,00          |
| R2032                     | On | 02/02/2023 | 10.30  | Put        |           |           | 3,307.22000        | 3.30722            | 3,359,390         | 10.83      | 0.00                | 0                |               |
| R2032                     | On | 04/05/2023 | 10.87  | Call       |           |           | 2,381.74000        | 2.38174            | 2,327,520         | 13.46      | 0.00                | 0                |               |
| R2032                     | On | 04/05/2023 | 10.87  | Put        |           |           | 3,081.04000        | 3.08104            | 3,119,130         | 13.46      | 0.00                | 0                |               |
| R2032                     | On | 04/05/2023 | 10.89  | Put        |           |           | 3,029.55000        | 3.02955            | 3,067,060         | 13.48      | 0.00                | 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  |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R2032                     | On | 04/05/2023 | Bond Future | 11.37      | Call      |           | 3,774.02000        | 3.77402            | 3,706,680         | 14.05      | 0.00                | 0                | 40             |
| R2032                     | On | 04/05/2023 | Bond Future | 11.37      | Put       |           | 1,995.34000        | 1.99534            | 2,020,310         | 14.05      | 0.00                | 0                |                |
| R2032                     | On | 04/05/2023 | Bond Future | 10.62      | Call      |           | 1,813.96000        | 1.81396            | 1,767,220         | 13.21      | 0.00                | 0                | 40             |
| R2032                     | On | 04/05/2023 | Bond Future | 10.62      | Put       |           | 3,788.99000        | 3.78899            | 3,834,560         | 13.21      | 0.00                | 0                |                |
| R2032                     | On | 04/05/2023 | Bond Future | 13.43      | Call      |           | 11,280.02000       | 11.28002           | 11,189,730        | 16.10      | 0.00                | 0                |                |
| R2032                     | On | 04/05/2023 | Bond Future | 13.43      | Put       |           | 245.13000          | 0.24513            | 247,150           | 16.10      | 0.00                | 0                | 40             |
| R2032                     | On | 04/05/2023 | Bond Future | 10.88      | Call      |           | 2,406.42000        | 2.40642            | 2,351,910         | 13.47      | 0.00                | 0                |                |
| R2032                     | On | 04/05/2023 | Bond Future | 10.88      | Put       |           | 3,055.21000        | 3.05521            | 3,093,010         | 13.47      | 0.00                | 0                |                |
| R2032                     | On | 04/05/2023 | Bond Future | 10.89      | Call      |           | 2,431.23000        | 2.43123            | 2,376,430         | 13.48      | 0.00                | 0                |                |
| R2032                     | On | 03/08/2023 | Bond Future | 11.75      | Call      |           | 5,384.05000        | 5.38405            | 5,302,950         | 13.95      | 0.00                | 0                |                |
| R2032                     | On | 03/08/2023 | Bond Future | 11.75      | Put       |           | 2,373.63000        | 2.37363            | 2,405,680         | 13.95      | 0.00                | 0                |                |
| R2032                     | On | 03/08/2023 | Bond Future | 11.76      | Call      |           | 5,415.11000        | 5.41511            | 5,333,810         | 13.96      | 0.00                | 0                |                |
| R2032                     | On | 03/08/2023 | Bond Future | 11.76      | Put       |           | 2,358.14000        | 2.35814            | 2,389,990         | 13.96      | 0.00                | 0                |                |
| R2032                     | On | 03/08/2023 | Bond Future | 11.77      | Call      |           | 5,446.22000        | 5.44622            | 5,364,730         | 13.97      | 0.00                | 0                |                |
| R2032                     | On | 03/08/2023 | Bond Future | 11.77      | Put       |           | 2,342.73000        | 2.34273            | 2,374,390         | 13.97      | 0.00                | 0                |                |
| R2032                     | On | 03/08/2023 | Bond Future | 11.90      | Call      |           | 5,856.69000        | 5.85669            | 5,772,720         | 14.12      | 0.00                | 0                | 5,000          |
| R2032                     | On | 03/08/2023 | Bond Future | 11.90      | Put       |           | 2,151.66000        | 2.15166            | 2,180,840         | 14.12      | 0.00                | 0                |                |
| R2032                     | On | 02/11/2023 | Bond Future | 11.23      | Put       |           | 3,811.57000        | 3.81157            | 3,882,650         | 12.18      | 0.00                | 0                |                |
| R2032                     | On | 02/11/2023 | Bond Future | 11.24      | Call      |           | 3,802.36000        | 3.80236            | 3,713,090         | 12.19      | 0.00                | 0                |                |
| R2032                     | On | 02/11/2023 | Bond Future | 11.24      | Put       |           | 3,789.43000        | 3.78943            | 3,860,180         | 12.19      | 0.00                | 0                |                |
| R2032                     | On | 02/11/2023 | Bond Future | 11.22      | Call      |           | 3,751.62000        | 3.75162            | 3,663,000         | 12.18      | 0.00                | 0                |                |
| R2032                     | On | 02/11/2023 | Bond Future | 11.22      | Put       |           | 3,834.14000        | 3.83414            | 3,905,540         | 12.18      | 0.00                | 0                |                |
| R2032                     | On | 02/11/2023 | Bond Future | 11.23      | Call      |           | 3,776.79000        | 3.77679            | 3,687,850         | 12.18      | 0.00                | 0                |                |
| R2032                     | On | 01/02/2024 | Bond Future | 11.84      | Call      |           | 5,179.64000        | 5.17964            | 5,060,210         | 11.24      | 0.00                | 0                |                |
| R2032                     | On | 01/02/2024 | Bond Future | 11.84      | Put       |           | 3,024.11000        | 3.02411            | 3,094,270         | 11.24      | 0.00                | 0                |                |
| R2032                     | On | 01/02/2024 | Bond Future | 11.85      | Call      |           | 5,208.06000        | 5.20806            | 5,088,310         | 11.24      | 0.00                | 0                |                |
| R2032                     | On | 01/02/2024 | Bond Future | 11.85      | Put       |           | 3,007.59000        | 3.00759            | 3,077,430         | 11.24      | 0.00                | 0                |                |
| R2032                     | On | 01/02/2024 | Bond Future | 11.83      | Call      |           | 5,151.28000        | 5.15128            | 5,032,170         | 11.23      | 0.00                | 0                |                |
| R2032                     | On | 01/02/2024 | Bond Future | 11.83      | Put       |           | 3,040.72000        | 3.04072            | 3,111,200         | 11.23      | 0.00                | 0                |                |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>35,310</b>  |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>3,162,163.32</b> | <b>36</b>        | <b>216,340</b> |
| R2035                     | On | 02/02/2023 | Bond Future |            |           | 11.39453  | 87.60988           | 11.37517           | 87.72039          | 14.88      | 0.00                | 0                | 145,700        |
| R2035                     | On | 04/05/2023 | Bond Future |            |           | 11.52395  | 84.79342           | 11.50084           | 84.92273          | 16.46      | 0.00                | 0                | 104,300        |
| R2035                     | On | 03/08/2023 | Bond Future |            |           | 11.64118  | 86.52938           | 11.61370           | 86.68021          | 15.83      | 0.00                | 0                |                |
| R2035                     | On | 02/11/2023 | Bond Future |            |           | 11.77379  | 83.76608           | 11.73706           | 83.96368          | 14.87      | 0.00                | 0                |                |
| R2035                     | On | 01/02/2024 | Bond Future |            |           | 11.91891  | 85.44269           | 11.87567           | 85.67028          | 13.33      | 0.00                | 0                |                |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>250,010</b> |
| R2035                     | On | 02/02/2023 | Bond Future | 9.81       | Call      |           | 9.36000            | 0.00936            | 7,560             | 13.61      | 0.00                | 0                | 500            |
| R2035                     | On | 02/02/2023 | Bond Future | 11.94      | Call      |           | 3,731.64000        | 3.73164            | 3,627,760         | 15.99      | 0.00                | 0                |                |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intert |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| R2035 On 02/02/2023 Bond Future | 11.94  | Put        |           |           | 590.95000          | 0.59095            | 597,580           | 15.99      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 11.98  | Call       |           |           | 3,902.31000        | 3.90231            | 3,797,460         | 16.05      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 11.98  | Put        |           |           | 545.63000          | 0.54563            | 551,290           | 16.05      |  | 0.00  | 0                | 38         |
| R2035 On 02/02/2023 Bond Future | 13.22  | Call       |           |           | 9,691.67000        | 9.69167            | 9,580,090         | 17.97      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.88  | Call       |           |           | 551.05000          | 0.55105            | 508,010           | 14.32      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.88  | Put        |           |           | 3,449.60000        | 3.44960            | 3,517,070         | 14.32      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 11.05  | Call       |           |           | 846.44000          | 0.84644            | 790,630           | 14.57      |  | 0.00  | 0                | 97         |
| R2035 On 02/02/2023 Bond Future | 11.05  | Put        |           |           | 2,734.07000        | 2.73407            | 2,788,770         | 14.57      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 11.06  | Call       |           |           | 866.53000          | 0.86653            | 809,960           | 14.58      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 9.89   | Put        |           |           | 9,146.45000        | 9.14645            | 9,254,460         | 13.60      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.66  | Call       |           |           | 289.07000          | 0.28907            | 261,120           | 14.04      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.66  | Put        |           |           | 4,521.06000        | 4.52106            | 4,603,620         | 14.04      |  | 0.00  | 0                | 58         |
| R2035 On 02/02/2023 Bond Future | 10.86  | Call       |           |           | 521.85000          | 0.52185            | 480,270           | 14.29      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.86  | Put        |           |           | 3,540.44000        | 3.54044            | 3,609,370         | 14.29      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.87  | Call       |           |           | 536.31000          | 0.53631            | 494,000           | 14.31      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 13.22  | Put        |           |           | 33.11000           | 0.03311            | 32,040            | 17.97      |  | 0.00  | 0                | 97         |
| R2035 On 02/02/2023 Bond Future | 10.30  | Call       |           |           | 78.02000           | 0.07802            | 67,530            | 13.65      |  | 0.00  | 0                | 97         |
| R2035 On 02/02/2023 Bond Future | 10.30  | Put        |           |           | 6,555.04000        | 6.55504            | 6,655,060         | 13.65      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.60  | Call       |           |           | 238.07000          | 0.23807            | 213,710           | 13.98      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.60  | Put        |           |           | 4,838.74000        | 4.83874            | 4,924,890         | 13.98      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.64  | Call       |           |           | 271.23000          | 0.27123            | 244,510           | 14.02      |  | 0.00  | 0                | 38         |
| R2035 On 02/02/2023 Bond Future | 11.06  | Put        |           |           | 2,695.21000        | 2.69521            | 2,749,150         | 14.58      |  | 0.00  | 0                | 58         |
| R2035 On 02/02/2023 Bond Future | 9.81   | Put        |           |           | 9,673.02000        | 9.67302            | 9,781,730         | 13.61      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 9.85   | Call       |           |           | 11.33000           | 0.01133            | 9,210             | 13.61      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 9.85   | Put        |           |           | 9,409.03000        | 9.40903            | 9,517,420         | 13.61      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 9.89   | Call       |           |           | 13.67000           | 0.01367            | 11,170            | 13.60      |  | 0.00  | 0                | 38         |
| R2035 On 02/02/2023 Bond Future | 10.64  | Put        |           |           | 4,625.87000        | 4.62587            | 4,709,660         | 14.02      |  | 0.00  | 0                |            |
| R2035 On 02/02/2023 Bond Future | 10.87  | Put        |           |           | 3,494.85000        | 3.49485            | 3,563,050         | 14.31      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 13.18  | Put        |           |           | 793.04000          | 0.79304            | 804,100           | 18.91      |  | 0.00  | 0                | 48         |
| R2035 On 04/05/2023 Bond Future | 11.17  | Call       |           |           | 2,379.25000        | 2.37925            | 2,312,140         | 16.01      |  | 0.00  | 0                | 48         |
| R2035 On 04/05/2023 Bond Future | 11.17  | Put        |           |           | 4,262.10000        | 4.26210            | 4,324,300         | 16.01      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 11.20  | Call       |           |           | 2,454.79000        | 2.45479            | 2,386,500         | 16.05      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 11.20  | Put        |           |           | 4,164.44000        | 4.16444            | 4,225,460         | 16.05      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 11.21  | Call       |           |           | 2,480.18000        | 2.48018            | 2,411,500         | 16.06      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 11.21  | Put        |           |           | 4,132.21000        | 4.13221            | 4,192,840         | 16.06      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 9.85   | Call       |           |           | 419.22000          | 0.41922            | 398,610           | 15.27      |  | 0.00  | 0                | 38         |
| R2035 On 04/05/2023 Bond Future | 9.85   | Put        |           |           | 10,441.01000       | 10.44101           | 10,549,710        | 15.27      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 10.42  | Call       |           |           | 949.93000          | 0.94993            | 912,340           | 15.30      |  | 0.00  | 0                | 48         |
| R2035 On 04/05/2023 Bond Future | 10.42  | Put        |           |           | 7,329.31000        | 7.32931            | 7,421,030         | 15.30      |  | 0.00  | 0                |            |
| R2035 On 04/05/2023 Bond Future | 10.60  | Call       |           |           | 1,208.46000        | 1.20846            | 1,164,190         | 15.40      |  | 0.00  | 0                | 38         |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert    |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2035 On 04/05/2023 Bond Future | 11.22  | Call       |           |           | 2,505.72000        | 2.50572            | 2,436,640         | 16.07      |  | 0.00        | 0                |               |
| R2035 On 04/05/2023 Bond Future | 11.22  | Put        |           |           | 4,100.18000        | 4.10018            | 4,160,410         | 16.07      |  | 0.00        | 0                |               |
| R2035 On 04/05/2023 Bond Future | 12.46  | Call       |           |           | 6,618.99000        | 6.61899            | 6,512,030         | 17.88      |  | 0.00        | 0                |               |
| R2035 On 04/05/2023 Bond Future | 12.46  | Put        |           |           | 1,483.62000        | 1.48362            | 1,505,970         | 17.88      |  | 0.00        | 0                | 38            |
| R2035 On 04/05/2023 Bond Future | 13.18  | Call       |           |           | 9,489.54000        | 9.48954            | 9,371,290         | 18.91      |  | 0.00        | 0                |               |
| R2035 On 04/05/2023 Bond Future | 10.60  | Put        |           |           | 6,478.83000        | 6.47883            | 6,563,870         | 15.40      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 12.00  | Put        |           |           | 3,374.50000        | 3.37450            | 3,425,340         | 16.44      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 11.98  | Call       |           |           | 5,394.90000        | 5.39490            | 5,295,470         | 16.42      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 11.98  | Put        |           |           | 3,415.87000        | 3.41587            | 3,467,270         | 16.42      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 11.99  | Call       |           |           | 5,427.10000        | 5.42710            | 5,327,400         | 16.43      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 11.99  | Put        |           |           | 3,394.99000        | 3.39499            | 3,446,120         | 16.43      |  | 0.00        | 0                |               |
| R2035 On 03/08/2023 Bond Future | 12.00  | Call       |           |           | 5,459.64000        | 5.45964            | 5,359,650         | 16.44      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.43  | Call       |           |           | 3,738.62000        | 3.73862            | 3,639,660         | 14.56      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.43  | Put        |           |           | 5,417.02000        | 5.41702            | 5,515,660         | 14.56      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.41  | Call       |           |           | 3,687.25000        | 3.68725            | 3,589,080         | 14.54      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.41  | Put        |           |           | 5,476.63000        | 5.47663            | 5,576,060         | 14.54      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.42  | Call       |           |           | 3,712.89000        | 3.71289            | 3,614,320         | 14.55      |  | 0.00        | 0                |               |
| R2035 On 02/11/2023 Bond Future | 11.42  | Put        |           |           | 5,446.76000        | 5.44676            | 5,545,790         | 14.55      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.19  | Put        |           |           | 4,094.68000        | 4.09468            | 4,184,710         | 13.75      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.20  | Call       |           |           | 5,759.49000        | 5.75949            | 5,621,560         | 13.76      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.20  | Put        |           |           | 4,073.87000        | 4.07387            | 4,163,530         | 13.76      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.18  | Call       |           |           | 5,698.70000        | 5.69870            | 5,561,520         | 13.74      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.18  | Put        |           |           | 4,115.60000        | 4.11560            | 4,206,010         | 13.74      |  | 0.00        | 0                |               |
| R2035 On 01/02/2024 Bond Future | 12.19  | Call       |           |           | 5,729.07000        | 5.72907            | 5,591,510         | 13.75      |  | 0.00        | 0                |               |
| <b>Total R2035 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,47</b>   |
| <b>Total For R2035</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>258,48</b> |
| R2037 On 02/02/2023 Bond Future |        |            | 11.59146  | 79.00884  | 11.57715           | 79.09114           |                   | 16.86      |  | 0.00        | 0                | 133,64        |
| R2037 On 04/05/2023 Bond Future |        |            | 11.72332  | 80.53000  | 11.70567           | 80.62963           |                   | 17.75      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future |        |            | 11.84626  | 77.92078  | 11.82471           | 78.04020           |                   | 18.01      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future |        |            | 11.97084  | 79.48840  | 11.94093           | 79.65129           |                   | 16.08      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future |        |            | 12.10614  | 76.82398  | 12.07043           | 77.01474           |                   | 15.24      |  | 0.00        | 0                |               |
| <b>Total R2037 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>133,64</b> |
| R2037 On 02/02/2023 Bond Future | 11.05  | Call       |           |           | 520.32000          | 0.52032            | 485,070           | 16.10      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.05  | Put        |           |           | 3,642.57000        | 3.64257            | 3,689,620         | 16.10      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.10  | Call       |           |           | 595.15000          | 0.59515            | 556,900           | 16.18      |  | 0.00        | 0                | 51            |
| R2037 On 02/02/2023 Bond Future | 11.10  | Put        |           |           | 3,413.53000        | 3.41353            | 3,457,580         | 16.18      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.97  | Call       |           |           | 3,058.84000        | 3.05884            | 2,979,710         | 17.72      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.97  | Put        |           |           | 844.85000          | 0.84485            | 848,020           | 17.72      |  | 0.00        | 0                | 51            |
| R2037 On 02/02/2023 Bond Future | 11.03  | Call       |           |           | 492.31000          | 0.49231            | 458,260           | 16.07      |  | 0.00        | 0                |               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere    |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2037 On 02/02/2023 Bond Future | 11.03  | Put        |           |           | 3,736.57000        | 3.73657            | 3,784,820         | 16.07      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.04  | Call       |           |           | 506.18000          | 0.50618            | 471,530           | 16.08      |  | 0.00        | 0                |               |
| R2037 On 02/02/2023 Bond Future | 11.04  | Put        |           |           | 3,689.40000        | 3.68940            | 3,737,050         | 16.08      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.94  | Call       |           |           | 4,088.40000        | 4.08840            | 4,017,410         | 18.05      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.94  | Put        |           |           | 2,780.82000        | 2.78082            | 2,809,460         | 18.05      |  | 0.00        | 0                | 7(            |
| R2037 On 04/05/2023 Bond Future | 11.03  | Call       |           |           | 1,658.31000        | 1.65831            | 1,614,100         | 16.79      |  | 0.00        | 0                | 4(            |
| R2037 On 04/05/2023 Bond Future | 11.03  | Put        |           |           | 5,616.55000        | 5.61655            | 5,671,970         | 16.79      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.30  | Call       |           |           | 2,250.61000        | 2.25061            | 2,197,830         | 17.10      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.30  | Put        |           |           | 4,592.75000        | 4.59275            | 4,639,600         | 17.10      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.31  | Call       |           |           | 2,274.85000        | 2.27485            | 2,221,760         | 17.11      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.31  | Put        |           |           | 4,558.03000        | 4.55803            | 4,604,570         | 17.11      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 10.95  | Call       |           |           | 1,503.69000        | 1.50369            | 1,462,040         | 16.71      |  | 0.00        | 0                | 7(            |
| R2037 On 04/05/2023 Bond Future | 10.95  | Put        |           |           | 5,949.84000        | 5.94984            | 6,007,820         | 16.71      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.78  | Put        |           |           | 3,161.50000        | 3.16150            | 3,194,250         | 17.80      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 13.73  | Call       |           |           | 10,924.02000       | 10.92402           | 10,828,580        | 20.86      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 13.73  | Put        |           |           | 621.14000          | 0.62114            | 625,330           | 20.86      |  | 0.00        | 0                | 4(            |
| R2037 On 04/05/2023 Bond Future | 11.32  | Call       |           |           | 2,299.42000        | 2.29942            | 2,246,010         | 17.13      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.32  | Put        |           |           | 4,523.70000        | 4.52370            | 4,569,920         | 17.13      |  | 0.00        | 0                |               |
| R2037 On 04/05/2023 Bond Future | 11.78  | Call       |           |           | 3,579.79000        | 3.57979            | 3,512,910         | 17.80      |  | 0.00        | 0                | 4(            |
| R2037 On 03/08/2023 Bond Future | 12.14  | Call       |           |           | 5,322.58000        | 5.32258            | 5,242,390         | 18.55      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.14  | Put        |           |           | 3,601.92000        | 3.60192            | 3,641,150         | 18.55      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.12  | Call       |           |           | 5,258.88000        | 5.25888            | 5,179,140         | 18.52      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.12  | Put        |           |           | 3,645.70000        | 3.64570            | 3,685,380         | 18.52      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.13  | Call       |           |           | 5,290.70000        | 5.29070            | 5,210,730         | 18.53      |  | 0.00        | 0                |               |
| R2037 On 03/08/2023 Bond Future | 12.13  | Put        |           |           | 3,623.75000        | 3.62375            | 3,663,200         | 18.53      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.55  | Put        |           |           | 5,865.05000        | 5.86505            | 5,946,750         | 15.86      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.56  | Call       |           |           | 3,714.95000        | 3.71495            | 3,633,440         | 15.88      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.56  | Put        |           |           | 5,834.14000        | 5.83414            | 5,915,520         | 15.88      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.57  | Call       |           |           | 3,740.90000        | 3.74090            | 3,659,060         | 15.89      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.57  | Put        |           |           | 5,803.38000        | 5.80338            | 5,884,430         | 15.89      |  | 0.00        | 0                |               |
| R2037 On 02/11/2023 Bond Future | 11.55  | Call       |           |           | 3,689.09000        | 3.68909            | 3,607,900         | 15.86      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.32  | Call       |           |           | 5,650.15000        | 5.65015            | 5,535,000         | 15.58      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.32  | Put        |           |           | 4,331.38000        | 4.33138            | 4,406,990         | 15.58      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.33  | Call       |           |           | 5,680.57000        | 5.68057            | 5,565,100         | 15.59      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.33  | Put        |           |           | 4,309.65000        | 4.30965            | 4,384,940         | 15.59      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.31  | Call       |           |           | 5,620.11000        | 5.62011            | 5,505,280         | 15.57      |  | 0.00        | 0                |               |
| R2037 On 01/02/2024 Bond Future | 12.31  | Put        |           |           | 4,353.54000        | 4.35354            | 4,429,470         | 15.57      |  | 0.00        | 0                |               |
| <b>Total R2037 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,7(</b>   |
| <b>Total For R2037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>137,4(</b> |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intert    |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2040 On 02/02/2023 Bond Future |        |            | 11.66477  | 80.65672  | 11.65044           | 80.74542           |                   | 17.86      | 13,227,702.08        | 164              | 138,2         |
| R2040 On 04/05/2023 Bond Future |        |            | 11.79204  | 82.20965  | 11.77454           | 82.31604           |                   | 18.81      | 0.00                 | 0                | 30            |
| R2040 On 03/08/2023 Bond Future |        |            | 11.91067  | 79.38437  | 11.88946           | 79.51108           |                   | 19.14      | 0.00                 | 0                |               |
| R2040 On 02/11/2023 Bond Future |        |            | 12.03032  | 80.98145  | 12.00120           | 81.15258           |                   | 17.11      | 0.00                 | 0                |               |
| R2040 On 01/02/2024 Bond Future |        |            | 12.15988  | 78.09647  | 12.12527           | 78.29615           |                   | 16.26      | 0.00                 | 0                |               |
| <b>Total R2040 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>13,227,702.08</b> | <b>164</b>       | <b>138,50</b> |
| R2040 On 02/02/2023 Bond Future | 10.18  | Call       |           |           | 17.38000           | 0.01738            | 14,620            | 16.33      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 10.18  | Put        |           |           | 9,997.75000        | 9.99775            | 10,083,690        | 16.33      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 12.27  | Put        |           |           | 605.98000          | 0.60598            | 604,910           | 19.36      | 0.00                 | 0                | 30            |
| R2040 On 02/02/2023 Bond Future | 11.12  | Call       |           |           | 569.70000          | 0.56970            | 531,360           | 17.18      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 12.07  | Put        |           |           | 885.37000          | 0.88537            | 887,970           | 18.97      | 0.00                 | 0                | 50            |
| R2040 On 02/02/2023 Bond Future | 10.96  | Call       |           |           | 358.53000          | 0.35853            | 330,070           | 16.92      | 0.00                 | 0                | 30            |
| R2040 On 02/02/2023 Bond Future | 10.93  | Put        |           |           | 4,991.62000        | 4.99162            | 5,053,580         | 16.88      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 12.24  | Call       |           |           | 4,168.21000        | 4.16821            | 4,078,870         | 19.30      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 12.24  | Put        |           |           | 642.22000          | 0.64222            | 641,580           | 19.30      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 12.27  | Call       |           |           | 4,304.82000        | 4.30482            | 4,215,050         | 19.36      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 11.11  | Call       |           |           | 554.35000          | 0.55435            | 516,650           | 17.16      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 11.11  | Put        |           |           | 4,014.86000        | 4.01486            | 4,065,860         | 17.16      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 11.12  | Put        |           |           | 3,964.09000        | 3.96409            | 4,014,450         | 17.18      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 11.19  | Call       |           |           | 685.53000          | 0.68553            | 642,650           | 17.30      | 0.00                 | 0                | 50            |
| R2040 On 02/02/2023 Bond Future | 11.19  | Put        |           |           | 3,619.31000        | 3.61931            | 3,665,130         | 17.30      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 12.07  | Call       |           |           | 3,420.09000        | 3.42009            | 3,333,990         | 18.97      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 10.21  | Call       |           |           | 19.91000           | 0.01991            | 16,820            | 16.32      | 0.00                 | 0                | 30            |
| R2040 On 02/02/2023 Bond Future | 10.21  | Put        |           |           | 9,778.01000        | 9.77801            | 9,863,620         | 16.32      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 10.93  | Call       |           |           | 326.92000          | 0.32692            | 300,180           | 16.88      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 10.96  | Put        |           |           | 4,820.68000        | 4.82068            | 4,880,920         | 16.92      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 11.10  | Call       |           |           | 539.29000          | 0.53929            | 502,230           | 17.14      | 0.00                 | 0                |               |
| R2040 On 02/02/2023 Bond Future | 11.10  | Put        |           |           | 4,066.01000        | 4.06601            | 4,117,650         | 17.14      | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.42  | Call       |           |           | 2,594.49000        | 2.59449            | 2,535,930         | 18.30      | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 10.92  | Call       |           |           | 1,450.78000        | 1.45078            | 1,409,190         | 17.67      | 0.00                 | 0                | 30            |
| R2040 On 04/05/2023 Bond Future | 12.05  | Put        |           |           | 2,935.21000        | 2.93521            | 2,964,390         | 19.31      | 0.00                 | 0                | 60            |
| R2040 On 04/05/2023 Bond Future | 12.78  | Call       |           |           | 7,393.06000        | 7.39306            | 7,301,250         | 20.56      | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 12.78  | Put        |           |           | 1,624.44000        | 1.62444            | 1,639,020         | 20.56      | 0.00                 | 0                | 30            |
| R2040 On 04/05/2023 Bond Future | 11.41  | Call       |           |           | 2,567.61000        | 2.56761            | 2,509,370         | 18.28      | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.41  | Put        |           |           | 4,835.32000        | 4.83532            | 4,883,470         | 18.28      | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 10.17  | Put        |           |           | 11,286.85000       | 11.28685           | 11,373,130        | 17.45      | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.42  | Put        |           |           | 4,798.65000        | 4.79865            | 4,846,480         | 18.30      | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.43  | Call       |           |           | 2,621.71000        | 2.62171            | 2,562,810         | 18.31      | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.43  | Put        |           |           | 4,762.41000        | 4.76241            | 4,809,900         | 18.31      | 0.00                 | 0                |               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                | Contracts Traded | Op Interest   |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|---------------|
| R2040 On 04/05/2023 Bond Future | 10.73  | Call       |           |           | 1,123.59000        | 1.12359            | 1,088,340         | 17.48      |  | 0.00                 | 0                | 48            |
| R2040 On 04/05/2023 Bond Future | 10.73  | Put        |           |           | 7,897.59000        | 7.89759            | 7,968,730         | 17.48      |  | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.48  | Put        |           |           | 4,583.94000        | 4.58394            | 4,629,790         | 18.38      |  | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 12.05  | Call       |           |           | 4,584.42000        | 4.58442            | 4,507,210         | 19.31      |  | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 10.92  | Put        |           |           | 6,927.97000        | 6.92797            | 6,992,770         | 17.67      |  | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 11.03  | Call       |           |           | 1,667.50000        | 1.66750            | 1,622,160         | 17.80      |  | 0.00                 | 0                | 68            |
| R2040 On 04/05/2023 Bond Future | 11.03  | Put        |           |           | 6,407.51000        | 6.40751            | 6,468,560         | 17.80      |  | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 10.17  | Call       |           |           | 510.09000          | 0.51009            | 489,980           | 17.45      |  | 0.00                 | 0                | 38            |
| R2040 On 04/05/2023 Bond Future | 13.45  | Call       |           |           | 10,187.14000       | 10.18714           | 10,087,690        | 21.66      |  | 0.00                 | 0                |               |
| R2040 On 04/05/2023 Bond Future | 13.45  | Put        |           |           | 934.48000          | 0.93448            | 941,420           | 21.66      |  | 0.00                 | 0                | 48            |
| R2040 On 04/05/2023 Bond Future | 11.48  | Call       |           |           | 2,759.42000        | 2.75942            | 2,698,880         | 18.38      |  | 0.00                 | 0                | 48            |
| R2040 On 03/08/2023 Bond Future | 12.22  | Call       |           |           | 5,829.72000        | 5.82972            | 5,743,860         | 19.83      |  | 0.00                 | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.22  | Put        |           |           | 3,890.59000        | 3.89059            | 3,931,440         | 19.83      |  | 0.00                 | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.23  | Call       |           |           | 5,864.03000        | 5.86403            | 5,777,940         | 19.85      |  | 0.00                 | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.23  | Put        |           |           | 3,867.40000        | 3.86740            | 3,908,020         | 19.85      |  | 0.00                 | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.21  | Call       |           |           | 5,795.24000        | 5.79524            | 5,709,610         | 19.82      |  | 0.00                 | 0                |               |
| R2040 On 03/08/2023 Bond Future | 12.21  | Put        |           |           | 3,913.67000        | 3.91367            | 3,954,750         | 19.82      |  | 0.00                 | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.58  | Put        |           |           | 6,405.53000        | 6.40553            | 6,492,110         | 16.65      |  | 0.00                 | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.59  | Call       |           |           | 3,891.46000        | 3.89146            | 3,806,560         | 16.66      |  | 0.00                 | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.59  | Put        |           |           | 6,371.17000        | 6.37117            | 6,457,400         | 16.66      |  | 0.00                 | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.60  | Call       |           |           | 3,918.70000        | 3.91870            | 3,833,460         | 16.67      |  | 0.00                 | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.60  | Put        |           |           | 6,336.68000        | 6.33668            | 6,422,570         | 16.67      |  | 0.00                 | 0                |               |
| R2040 On 02/11/2023 Bond Future | 11.58  | Call       |           |           | 3,864.01000        | 3.86401            | 3,779,460         | 16.65      |  | 0.00                 | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.33  | Call       |           |           | 6,000.50000        | 6.00050            | 5,880,780         | 16.65      |  | 0.00                 | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.33  | Put        |           |           | 4,830.80000        | 4.83080            | 4,910,760         | 16.65      |  | 0.00                 | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.34  | Call       |           |           | 6,032.61000        | 6.03261            | 5,912,560         | 16.66      |  | 0.00                 | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.34  | Put        |           |           | 4,806.48000        | 4.80648            | 4,886,110         | 16.66      |  | 0.00                 | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.35  | Call       |           |           | 6,064.77000        | 6.06477            | 5,944,390         | 16.67      |  | 0.00                 | 0                |               |
| R2040 On 01/02/2024 Bond Future | 12.35  | Put        |           |           | 4,782.27000        | 4.78227            | 4,861,570         | 16.67      |  | 0.00                 | 0                |               |
| <b>Total R2040 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>6,28</b>   |
| <b>Total For R2040</b>          |        |            |           |           |                    |                    |                   |            |  | <b>13,227,702.08</b> | <b>164</b>       | <b>144,81</b> |
| R2044 On 02/02/2023 Bond Future |        |            | 11.67720  | 77.41445  | 11.65776           | 77.53676           |                   | 18.98      |  | 0.00                 | 0                | 79,40         |
| R2044 On 04/05/2023 Bond Future |        |            | 11.79766  | 78.90493  | 11.77502           | 79.04494           |                   | 20.00      |  | 0.00                 | 0                |               |
| R2044 On 03/08/2023 Bond Future |        |            | 11.90966  | 76.13723  | 11.88330           | 76.29757           |                   | 20.39      |  | 0.00                 | 0                |               |
| R2044 On 02/11/2023 Bond Future |        |            | 12.02224  | 77.66899  | 11.98822           | 77.87273           |                   | 18.28      |  | 0.00                 | 0                |               |
| R2044 On 01/02/2024 Bond Future |        |            | 12.14380  | 74.84288  | 12.10440           | 75.07477           |                   | 17.37      |  | 0.00                 | 0                |               |
| <b>Total R2044 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>79,40</b>  |
| R2044 On 02/02/2023 Bond Future | 12.00  | Call       |           |           | 3,151.74000        | 3.15174            | 3,044,470         | 20.01      |  | 0.00                 | 0                |               |
| R2044 On 02/02/2023 Bond Future | 11.70  | Call       |           |           | 2,015.69000        | 2.01569            | 1,924,690         | 19.39      |  | 0.00                 | 0                | 1,70          |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Op Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-----------|
| R2044 On 02/02/2023 Bond Future | 11.00  | Put        |           |           | 4,741.16000        | 4.74116            | 4,827,130         | 18.03      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.75  | Call       |           |           | 2,188.90000        | 2.18890            | 2,094,720         | 19.49      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.75  | Put        |           |           | 1,611.41000        | 1.61141            | 1,639,540         | 19.49      |  | 0.00  | 0                | 2,50      |
| R2044 On 02/02/2023 Bond Future | 11.90  | Call       |           |           | 2,748.74000        | 2.74874            | 2,646,130         | 19.80      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.90  | Put        |           |           | 1,247.43000        | 1.24743            | 1,267,130         | 19.80      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.15  | Call       |           |           | 620.21000          | 0.62021            | 572,100           | 18.31      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 12.00  | Put        |           |           | 1,044.89000        | 1.04489            | 1,059,930         | 20.01      |  | 0.00  | 0                | 4,00      |
| R2044 On 02/02/2023 Bond Future | 11.16  | Call       |           |           | 636.91000          | 0.63691            | 587,990           | 18.32      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.16  | Put        |           |           | 3,882.24000        | 3.88224            | 3,955,630         | 18.32      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.20  | Call       |           |           | 706.83000          | 0.70683            | 654,630           | 18.40      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.20  | Put        |           |           | 3,683.08000        | 3.68308            | 3,753,190         | 18.40      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.15  | Put        |           |           | 3,933.05000        | 3.93305            | 4,007,250         | 18.31      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.70  | Put        |           |           | 1,750.34000        | 1.75034            | 1,781,650         | 19.39      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.10  | Call       |           |           | 541.07000          | 0.54107            | 496,980           | 18.21      |  | 0.00  | 0                | 1,70      |
| R2044 On 02/02/2023 Bond Future | 11.10  | Put        |           |           | 4,192.84000        | 4.19284            | 4,271,060         | 18.21      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.14  | Call       |           |           | 603.74000          | 0.60374            | 556,440           | 18.29      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.14  | Put        |           |           | 3,984.18000        | 3.98418            | 4,059,190         | 18.29      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 10.30  | Call       |           |           | 28.65000           | 0.02865            | 23,930            | 17.34      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 10.30  | Put        |           |           | 9,438.06000        | 9.43806            | 9,555,650         | 17.34      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 10.75  | Call       |           |           | 178.13000          | 0.17813            | 157,920           | 17.68      |  | 0.00  | 0                | 2,50      |
| R2044 On 02/02/2023 Bond Future | 10.75  | Put        |           |           | 6,269.56000        | 6.26956            | 6,371,660         | 17.68      |  | 0.00  | 0                |           |
| R2044 On 02/02/2023 Bond Future | 11.00  | Call       |           |           | 404.44000          | 0.40444            | 368,100           | 18.03      |  | 0.00  | 0                | 2,50      |
| R2044 On 04/05/2023 Bond Future | 11.42  | Put        |           |           | 4,904.19000        | 4.90419            | 4,971,070         | 19.46      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.43  | Call       |           |           | 2,679.16000        | 2.67916            | 2,605,600         | 19.47      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 12.25  | Call       |           |           | 5,407.80000        | 5.40780            | 5,304,090         | 20.90      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.43  | Put        |           |           | 4,866.83000        | 4.86683            | 4,933,280         | 19.47      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 12.25  | Put        |           |           | 2,557.69000        | 2.55769            | 2,593,990         | 20.90      |  | 0.00  | 0                | 1,50      |
| R2044 On 04/05/2023 Bond Future | 11.41  | Call       |           |           | 2,623.94000        | 2.62394            | 2,551,230         | 19.44      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.41  | Put        |           |           | 4,941.60000        | 4.94160            | 5,008,900         | 19.44      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.42  | Call       |           |           | 2,651.57000        | 2.65157            | 2,578,440         | 19.46      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.75  | Call       |           |           | 3,644.63000        | 3.64463            | 3,558,040         | 20.00      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 11.75  | Put        |           |           | 3,799.86000        | 3.79986            | 3,853,280         | 20.00      |  | 0.00  | 0                | 4,10      |
| R2044 On 04/05/2023 Bond Future | 12.00  | Call       |           |           | 4,492.70000        | 4.49270            | 4,397,000         | 20.44      |  | 0.00  | 0                |           |
| R2044 On 04/05/2023 Bond Future | 12.00  | Put        |           |           | 3,120.11000        | 3.12011            | 3,164,420         | 20.44      |  | 0.00  | 0                | 4,10      |
| R2044 On 03/08/2023 Bond Future | 12.16  | Put        |           |           | 4,105.78000        | 4.10578            | 4,161,530         | 21.04      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.17  | Call       |           |           | 5,795.43000        | 5.79543            | 5,690,540         | 21.05      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.17  | Put        |           |           | 4,081.42000        | 4.08142            | 4,136,870         | 21.05      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.15  | Call       |           |           | 5,726.84000        | 5.72684            | 5,622,540         | 21.02      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.15  | Put        |           |           | 4,130.29000        | 4.13029            | 4,186,330         | 21.02      |  | 0.00  | 0                |           |
| R2044 On 03/08/2023 Bond Future | 12.16  | Call       |           |           | 5,761.10000        | 5.76110            | 5,656,510         | 21.04      |  | 0.00  | 0                |           |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044                     | On | 02/11/2023 | Bond Future | 11.56      | Call      |           | 3,943.10000        | 3.94310            | 3,843,690         | 17.77      | 0.00        | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.56      | Put       |           | 6,588.04000        | 6.58804            | 6,692,370         | 17.77      | 0.00        | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.57      | Call      |           | 3,970.88000        | 3.97088            | 3,871,060         | 17.78      | 0.00        | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.57      | Put       |           | 6,552.32000        | 6.55232            | 6,656,240         | 17.78      | 0.00        | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.55      | Call      |           | 3,915.40000        | 3.91540            | 3,816,410         | 17.75      | 0.00        | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.55      | Put       |           | 6,623.93000        | 6.62393            | 6,728,680         | 17.75      | 0.00        | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.27      | Put       |           | 5,037.95000        | 5.03795            | 5,132,830         | 17.71      | 0.00        | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.28      | Call      |           | 6,036.99000        | 6.03699            | 5,899,590         | 17.72      | 0.00        | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.28      | Put       |           | 5,012.64000        | 5.01264            | 5,107,130         | 17.72      | 0.00        | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.29      | Call      |           | 6,069.44000        | 6.06944            | 5,931,660         | 17.73      | 0.00        | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.29      | Put       |           | 4,987.46000        | 4.98746            | 5,081,570         | 17.73      | 0.00        | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.27      | Call      |           | 6,004.59000        | 6.00459            | 5,867,580         | 17.71      | 0.00        | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>24,65</b>  |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>104,03</b> |
| R2048                     | On | 02/02/2023 | Bond Future |            |           | 11.50830  | 81.33876           | 11.49385           | 81.43353          | 18.61      | 0.00        | 0                | 247,73        |
| R2048                     | On | 04/05/2023 | Bond Future |            |           | 11.61834  | 78.44580           | 11.60096           | 78.55791          | 20.73      | 0.00        | 0                | 10,94         |
| R2048                     | On | 03/08/2023 | Bond Future |            |           | 11.72057  | 80.01430           | 11.69981           | 80.14614          | 20.01      | 0.00        | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future |            |           | 11.82493  | 77.20268           | 11.79697           | 77.37757          | 19.43      | 0.00        | 0                | 13,00         |
| R2048                     | On | 01/02/2024 | Bond Future |            |           | 11.93483  | 78.78477           | 11.90193           | 78.98722          | 17.91      | 0.00        | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>271,65</b> |
| R2048                     | On | 02/02/2023 | Bond Future | 10.40      | Call      |           | 80.37000           | 0.08037            | 70,630            | 17.01      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 10.40      | Put       |           | 7,887.99000        | 7.88799            | 7,973,020         | 17.01      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.00      | Call      |           | 627.05000          | 0.62705            | 585,140           | 17.68      | 0.00        | 0                | 2,90          |
| R2048                     | On | 02/02/2023 | Bond Future | 11.00      | Put       |           | 3,992.16000        | 3.99216            | 4,045,020         | 17.68      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.06      | Call      |           | 736.83000          | 0.73683            | 690,650           | 17.79      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.07      | Put       |           | 3,629.09000        | 3.62909            | 3,676,970         | 17.81      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.08      | Call      |           | 776.08000          | 0.77608            | 728,480           | 17.82      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.08      | Put       |           | 3,578.98000        | 3.57898            | 3,626,150         | 17.82      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.10      | Call      |           | 816.68000          | 0.81668            | 767,660           | 17.86      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.10      | Put       |           | 3,480.08000        | 3.48008            | 3,525,830         | 17.86      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.06      | Put       |           | 3,679.65000        | 3.67965            | 3,728,240         | 17.79      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.60      | Call      |           | 2,276.32000        | 2.27632            | 2,196,270         | 18.81      | 0.00        | 0                | 2,90          |
| R2048                     | On | 02/02/2023 | Bond Future | 11.60      | Put       |           | 1,584.83000        | 1.58483            | 1,599,550         | 18.81      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.70      | Call      |           | 2,663.03000        | 2.66303            | 2,578,600         | 19.01      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.70      | Put       |           | 1,329.97000        | 1.32997            | 1,340,310         | 19.01      | 0.00        | 0                |               |
| R2048                     | On | 02/02/2023 | Bond Future | 11.07      | Call      |           | 756.29000          | 0.75629            | 709,400           | 17.81      | 0.00        | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.34      | Call      |           | 3,021.14000        | 3.02114            | 2,955,900         | 20.45      | 0.00        | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.34      | Put       |           | 4,739.59000        | 4.73959            | 4,786,460         | 20.45      | 0.00        | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.35      | Call      |           | 3,051.73000        | 3.05173            | 2,986,150         | 20.47      | 0.00        | 0                |               |



| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value               | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| R2048                     | On | 04/05/2023 | Bond Future | 11.35      | Put       |           | 4,703.09000        | 4.70309            | 4,749,620         | 20.47      |  | 0.00                | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.33      | Call      |           | 2,990.71000        | 2.99071            | 2,925,810         | 20.43      |  | 0.00                | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.33      | Put       |           | 4,776.34000        | 4.77634            | 4,823,550         | 20.43      |  | 0.00                | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.10      | Call      |           | 6,420.64000        | 6.42064            | 6,329,260         | 20.94      |  | 0.00                | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.10      | Put       |           | 3,947.94000        | 3.94794            | 3,988,400         | 20.94      |  | 0.00                | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.11      | Call      |           | 6,457.18000        | 6.45718            | 6,365,570         | 20.96      |  | 0.00                | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.11      | Put       |           | 3,924.51000        | 3.92451            | 3,964,740         | 20.96      |  | 0.00                | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.09      | Call      |           | 6,383.92000        | 6.38392            | 6,292,780         | 20.93      |  | 0.00                | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.09      | Put       |           | 3,971.28000        | 3.97128            | 4,011,980         | 20.93      |  | 0.00                | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.48      | Call      |           | 4,531.45000        | 4.53145            | 4,439,880         | 19.10      |  | 0.00                | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.48      | Put       |           | 6,564.64000        | 6.56464            | 6,647,960         | 19.10      |  | 0.00                | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.49      | Call      |           | 4,561.32000        | 4.56132            | 4,469,410         | 19.11      |  | 0.00                | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.49      | Put       |           | 6,528.91000        | 6.52891            | 6,611,890         | 19.11      |  | 0.00                | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.47      | Call      |           | 4,501.66000        | 4.50166            | 4,410,430         | 19.09      |  | 0.00                | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.47      | Put       |           | 6,600.54000        | 6.60054            | 6,684,200         | 19.09      |  | 0.00                | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.15      | Call      |           | 6,782.41000        | 6.78241            | 6,658,540         | 18.40      |  | 0.00                | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.15      | Put       |           | 5,279.19000        | 5.27919            | 5,357,770         | 18.40      |  | 0.00                | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.16      | Call      |           | 6,816.49000        | 6.81649            | 6,692,300         | 18.41      |  | 0.00                | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.16      | Put       |           | 5,253.78000        | 5.25378            | 5,332,040         | 18.41      |  | 0.00                | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.14      | Call      |           | 6,748.71000        | 6.74871            | 6,625,150         | 18.38      |  | 0.00                | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.14      | Put       |           | 5,305.06000        | 5.30506            | 5,383,950         | 18.38      |  | 0.00                | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>5,80</b>   |
| <b>Total For R2048</b>    |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>277,48</b> |
| R209                      | On | 02/02/2023 | Bond Future |            |           | 11.38212  | 67.64984           | 11.36773           | 67.72197          | 16.87      |  | 1,217,697.12        | 18               | 31,48         |
| R209                      | On | 04/05/2023 | Bond Future |            |           | 11.49933  | 65.80061           | 11.48176           | 65.88725          | 18.62      |  | 0.00                | 0                | 2,60          |
| R209                      | On | 03/08/2023 | Bond Future |            |           | 11.60331  | 67.14813           | 11.58211           | 67.25113          | 17.96      |  | 0.00                | 0                |               |
| R209                      | On | 02/11/2023 | Bond Future |            |           | 11.71741  | 65.34796           | 11.68825           | 65.48743          | 16.82      |  | 0.00                | 0                |               |
| R209                      | On | 01/02/2024 | Bond Future |            |           | 11.83776  | 66.65574           | 11.80320           | 66.81837          | 15.13      |  | 0.00                | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            |  | <b>1,217,697.12</b> | <b>18</b>        | <b>34,12</b>  |
| R209                      | On | 02/02/2023 | Bond Future | 10.78      | Call      |           | 370.26000          | 0.37026            | 343,100           | 16.08      |  | 0.00                | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.78      | Put       |           | 3,413.95000        | 3.41395            | 3,458,920         | 16.08      |  | 0.00                | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.79      | Call      |           | 381.28000          | 0.38128            | 353,610           | 16.10      |  | 0.00                | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.79      | Put       |           | 3,371.54000        | 3.37154            | 3,416,000         | 16.10      |  | 0.00                | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.80      | Call      |           | 392.47000          | 0.39247            | 364,290           | 16.11      |  | 0.00                | 0                |               |
| R209                      | On | 02/02/2023 | Bond Future | 10.80      | Put       |           | 3,329.37000        | 3.32937            | 3,373,320         | 16.11      |  | 0.00                | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 12.50      | Call      |           | 5,990.29000        | 5.99029            | 5,915,260         | 20.30      |  | 0.00                | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 12.50      | Put       |           | 1,225.21000        | 1.22521            | 1,236,820         | 20.30      |  | 0.00                | 0                | 8,50          |
| R209                      | On | 04/05/2023 | Bond Future | 11.10      | Call      |           | 1,974.11000        | 1.97411            | 1,927,740         | 18.01      |  | 0.00                | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.10      | Put       |           | 3,896.92000        | 3.89692            | 3,937,190         | 18.01      |  | 0.00                | 0                |               |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209                     | On | 04/05/2023 | Bond Future | 11.11      | Call      |           | 1,995.46000        | 1.99546            | 1,948,820         | 18.03      | 0.00                | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.00      | Put       |           | 4,206.42000        | 4.20642            | 4,249,490         | 17.87      | 0.00                | 0                | 6,25         |
| R209                     | On | 04/05/2023 | Bond Future | 11.09      | Call      |           | 1,952.88000        | 1.95288            | 1,906,790         | 18.00      | 0.00                | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.09      | Put       |           | 3,927.12000        | 3.92712            | 3,967,670         | 18.00      | 0.00                | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.11      | Put       |           | 3,866.91000        | 3.86691            | 3,906,910         | 18.03      | 0.00                | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.50      | Call      |           | 2,928.78000        | 2.92878            | 2,871,980         | 18.62      | 0.00                | 0                | 1,00         |
| R209                     | On | 04/05/2023 | Bond Future | 11.50      | Put       |           | 2,838.84000        | 2.83884            | 2,868,680         | 18.62      | 0.00                | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 10.00      | Call      |           | 474.00000          | 0.47400            | 455,760           | 17.28      | 0.00                | 0                | 50           |
| R209                     | On | 04/05/2023 | Bond Future | 10.00      | Put       |           | 8,396.77000        | 8.39677            | 8,465,170         | 17.28      | 0.00                | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.00      | Call      |           | 1,766.90000        | 1.76690            | 1,723,330         | 17.87      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.94      | Put       |           | 3,003.85000        | 3.00385            | 3,036,780         | 18.57      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.95      | Call      |           | 4,740.81000        | 4.74081            | 4,670,550         | 18.58      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.95      | Put       |           | 2,985.30000        | 2.98530            | 3,018,040         | 18.58      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.93      | Call      |           | 4,684.31000        | 4.68431            | 4,614,430         | 18.55      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.93      | Put       |           | 3,022.52000        | 3.02252            | 3,055,640         | 18.55      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.94      | Call      |           | 4,712.53000        | 4.71253            | 4,642,460         | 18.57      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.35      | Call      |           | 3,278.00000        | 3.27800            | 3,206,980         | 16.65      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.35      | Put       |           | 4,926.69000        | 4.92669            | 4,995,140         | 16.65      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.33      | Call      |           | 3,232.41000        | 3.23241            | 3,161,960         | 16.63      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.33      | Put       |           | 4,980.39000        | 4.98039            | 5,049,410         | 16.63      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.34      | Call      |           | 3,255.05000        | 3.25505            | 3,184,310         | 16.64      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.34      | Put       |           | 4,953.36000        | 4.95336            | 5,022,090         | 16.64      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.14      | Call      |           | 5,109.89000        | 5.10989            | 5,009,180         | 15.55      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.14      | Put       |           | 3,548.92000        | 3.54892            | 3,610,840         | 15.55      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.12      | Call      |           | 5,055.85000        | 5.05585            | 4,955,680         | 15.53      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.12      | Put       |           | 3,586.10000        | 3.58610            | 3,648,560         | 15.53      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.13      | Call      |           | 5,082.72000        | 5.08272            | 4,982,270         | 15.54      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.13      | Put       |           | 3,567.33000        | 3.56733            | 3,629,510         | 15.54      | 0.00                | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>16,25</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>1,217,697.12</b> | <b>18</b>        | <b>50,37</b> |
| R210                     | On | 02/02/2023 | Bond Future |            |           | 222.17743 | 222.17743          | 222.18118          | 222.18118         |            | 0.00                | 0                | 37           |
| R210                     | On | 04/05/2023 | Bond Future |            |           | 223.42279 | 223.42279          | 223.47035          | 223.47035         |            | 0.00                | 0                |              |
| R210                     | On | 03/08/2023 | Bond Future |            |           | 228.04793 | 228.04793          | 228.14585          | 228.14585         |            | 0.00                | 0                |              |
| R210                     | On | 02/11/2023 | Bond Future |            |           | 229.52300 | 229.52300          | 229.74005          | 229.74005         |            | 0.00                | 0                |              |
| R210                     | On | 01/02/2024 | Bond Future |            |           | 234.17039 | 234.17039          | 234.46310          | 234.46310         |            | 0.00                | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>37</b>    |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>37</b>    |
| R213                     | On | 02/02/2023 | Bond Future |            |           | 10.69799  | 83.44364           | 10.68353           | 83.51045          | 11.35      | 0.00                | 0                | 38,25        |
| R213                     | On | 04/05/2023 | Bond Future |            |           | 10.82226  | 81.49826           | 10.80360           | 81.58235          | 12.68      | 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 | Opt Intert   |    |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|----|
| R213                     | On | 03/08/2023 | Bond Future |            |           | 10.93195  | 83.16658           | 10.90831           | 83.27050          |            | 12.29       | 0.00             | 0            |    |
| R213                     | On | 02/11/2023 | Bond Future |            |           | 11.06101  | 81.28729           | 11.02641           | 81.43546          |            | 11.15       | 0.00             | 0            |    |
| R213                     | On | 01/02/2024 | Bond Future |            |           | 11.20532  | 82.91464           | 11.16294           | 83.09102          |            | 9.83        | 0.00             | 0            |    |
| <b>Total R213 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>38,25</b> |    |
| R213                     | On | 02/02/2023 | Bond Future | 9.16       | Call      |           |                    | 0.10000            | 0.00010           | 0,070      | 7.67        | 0.00             | 0            | 47 |
| R213                     | On | 02/02/2023 | Bond Future | 9.16       | Put       |           |                    | 7,453.09000        | 7.45309           | 7,519,870  | 7.67        | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 10.01      | Call      |           |                    | 138.99000          | 0.13899           | 125,010    | 9.75        | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 12.20      | Put       |           |                    | 70.13000           | 0.07013           | 67,870     | 15.46       | 0.00             | 0            | 97 |
| R213                     | On | 02/02/2023 | Bond Future | 10.35      | Put       |           |                    | 2,094.25000        | 2.09425           | 2,127,640  | 10.88       | 0.00             | 0            | 47 |
| R213                     | On | 02/02/2023 | Bond Future | 10.21      | Call      |           |                    | 331.33000          | 0.33133           | 306,240    | 10.43       | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 10.21      | Put       |           |                    | 2,558.82000        | 2.55882           | 2,600,540  | 10.43       | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 10.43      | Call      |           |                    | 675.11000          | 0.67511           | 637,040    | 11.13       | 0.00             | 0            | 97 |
| R213                     | On | 02/02/2023 | Bond Future | 10.43      | Put       |           |                    | 1,858.07000        | 1.85807           | 1,886,810  | 11.13       | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 12.20      | Call      |           |                    | 6,706.34000        | 6.70634           | 6,637,270  | 15.46       | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 10.01      | Put       |           |                    | 3,330.82000        | 3.33082           | 3,383,650  | 9.75        | 0.00             | 0            | 47 |
| R213                     | On | 02/02/2023 | Bond Future | 10.22      | Call      |           |                    | 343.96000          | 0.34396           | 318,270    | 10.47       | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 10.22      | Put       |           |                    | 2,523.60000        | 2.52360           | 2,564,720  | 10.47       | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 10.23      | Call      |           |                    | 356.89000          | 0.35689           | 330,600    | 10.50       | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 10.23      | Put       |           |                    | 2,488.72000        | 2.48872           | 2,529,240  | 10.50       | 0.00             | 0            |    |
| R213                     | On | 02/02/2023 | Bond Future | 10.35      | Call      |           |                    | 533.41000          | 0.53341           | 499,990    | 10.88       | 0.00             | 0            |    |
| R213                     | On | 04/05/2023 | Bond Future | 10.73      | Call      |           |                    | 2,272.51000        | 2.27251           | 2,221,700  | 12.66       | 0.00             | 0            |    |
| R213                     | On | 04/05/2023 | Bond Future | 10.73      | Put       |           |                    | 2,605.27000        | 2.60527           | 2,638,550  | 12.66       | 0.00             | 0            |    |
| R213                     | On | 04/05/2023 | Bond Future | 10.74      | Call      |           |                    | 2,295.30000        | 2.29530           | 2,244,230  | 12.67       | 0.00             | 0            |    |
| R213                     | On | 04/05/2023 | Bond Future | 10.74      | Put       |           |                    | 2,582.75000        | 2.58275           | 2,615,770  | 12.67       | 0.00             | 0            |    |
| R213                     | On | 04/05/2023 | Bond Future | 10.75      | Call      |           |                    | 2,318.22000        | 2.31822           | 2,266,890  | 12.68       | 0.00             | 0            |    |
| R213                     | On | 04/05/2023 | Bond Future | 10.75      | Put       |           |                    | 2,560.38000        | 2.56038           | 2,593,140  | 12.68       | 0.00             | 0            |    |
| R213                     | On | 03/08/2023 | Bond Future | 11.63      | Put       |           |                    | 1,994.29000        | 1.99429           | 2,022,310  | 13.17       | 0.00             | 0            |    |
| R213                     | On | 03/08/2023 | Bond Future | 11.61      | Call      |           |                    | 5,034.39000        | 5.03439           | 4,958,850  | 13.15       | 0.00             | 0            |    |
| R213                     | On | 03/08/2023 | Bond Future | 11.61      | Put       |           |                    | 2,021.05000        | 2.02105           | 2,049,430  | 13.15       | 0.00             | 0            |    |
| R213                     | On | 03/08/2023 | Bond Future | 11.62      | Call      |           |                    | 5,062.86000        | 5.06286           | 4,987,150  | 13.16       | 0.00             | 0            |    |
| R213                     | On | 03/08/2023 | Bond Future | 11.62      | Put       |           |                    | 2,007.62000        | 2.00762           | 2,035,830  | 13.16       | 0.00             | 0            |    |
| R213                     | On | 03/08/2023 | Bond Future | 11.63      | Call      |           |                    | 5,091.39000        | 5.09139           | 5,015,490  | 13.17       | 0.00             | 0            |    |
| R213                     | On | 02/11/2023 | Bond Future | 11.13      | Call      |           |                    | 3,582.62000        | 3.58262           | 3,497,470  | 11.27       | 0.00             | 0            |    |
| R213                     | On | 02/11/2023 | Bond Future | 11.13      | Put       |           |                    | 3,140.04000        | 3.14004           | 3,203,060  | 11.27       | 0.00             | 0            |    |
| R213                     | On | 02/11/2023 | Bond Future | 11.11      | Call      |           |                    | 3,534.81000        | 3.53481           | 3,450,260  | 11.25       | 0.00             | 0            |    |
| R213                     | On | 02/11/2023 | Bond Future | 11.11      | Put       |           |                    | 3,177.44000        | 3.17744           | 3,241,060  | 11.25       | 0.00             | 0            |    |
| R213                     | On | 02/11/2023 | Bond Future | 11.12      | Call      |           |                    | 3,558.68000        | 3.55868           | 3,473,830  | 11.26       | 0.00             | 0            |    |
| R213                     | On | 02/11/2023 | Bond Future | 11.12      | Put       |           |                    | 3,158.69000        | 3.15869           | 3,222,010  | 11.26       | 0.00             | 0            |    |
| R213                     | On | 01/02/2024 | Bond Future | 11.71      | Put       |           |                    | 2,563.00000        | 2.56300           | 2,626,390  | 10.44       | 0.00             | 0            |    |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intert   |      |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|------|
| R213                     | On | 01/02/2024 | Bond Future | 11.72      | Call      |           | 4.82892000         | 4.82892            | 4,715,630         | 10.45      | 0.00                | 0                |              |      |
| R213                     | On | 01/02/2024 | Bond Future | 11.72      | Put       |           | 2,549.03000        | 2.54903            | 2,612,120         | 10.45      | 0.00                | 0                |              |      |
| R213                     | On | 01/02/2024 | Bond Future | 11.70      | Call      |           | 4,776.51000        | 4.77651            | 4,663,810         | 10.43      | 0.00                | 0                |              |      |
| R213                     | On | 01/02/2024 | Bond Future | 11.70      | Put       |           | 2,577.05000        | 2.57705            | 2,640,730         | 10.43      | 0.00                | 0                |              |      |
| R213                     | On | 01/02/2024 | Bond Future | 11.71      | Call      |           | 4,802.69000        | 4.80269            | 4,689,700         | 10.44      | 0.00                | 0                |              |      |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>3,25</b>  |      |
| <b>Total For R213</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>41,50</b> |      |
| R214                     | On | 02/02/2023 | Bond Future |            |           | 11.54085  | 64.94391           | 11.52140           | 65.04559          | 18.55      | 2,273,036.85        | 35               | 71,03        |      |
| R214                     | On | 04/05/2023 | Bond Future |            |           | 11.64931  | 62.89612           | 11.62679           | 63.01214          | 20.60      | 0.00                | 0                |              |      |
| R214                     | On | 03/08/2023 | Bond Future |            |           | 11.74687  | 64.18379           | 11.72083           | 64.31616          | 19.89      | 0.00                | 0                |              |      |
| R214                     | On | 02/11/2023 | Bond Future |            |           | 11.85561  | 62.17627           | 11.82220           | 62.34374          | 18.75      | 0.00                | 0                |              |      |
| R214                     | On | 01/02/2024 | Bond Future |            |           | 11.97295  | 63.42075           | 11.93442           | 63.61091          | 16.90      | 0.00                | 0                |              |      |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>2,273,036.85</b> | <b>35</b>        | <b>71,03</b> |      |
| R214                     | On | 02/02/2023 | Bond Future |            | Call      |           |                    | 0.00000            | 0.00000           | 0,000      | 16.99               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future |            | Put       |           |                    | 34,954.41000       | 34.95441          | 35,056,090 | 16.99               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 10.30      | Call      |           |                    | 39.76000           | 0.03976           | 33,740     | 16.95               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.80      | Call      |           |                    | 2,363.86000        | 2.36386           | 2,277,390  | 19.15               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.80      | Put       |           |                    | 931.99000          | 0.93199           | 947,200    | 19.15               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.09      | Call      |           |                    | 595.42000          | 0.59542           | 551,450    | 17.79               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.09      | Put       |           |                    | 2,919.01000        | 2.91901           | 2,976,720  | 17.79               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.10      | Call      |           |                    | 610.96000          | 0.61096           | 566,290    | 17.81               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.60      | Call      |           |                    | 1,736.39000        | 1.73639           | 1,659,350  | 18.75               | 0.00             | 0            | 2,30 |
| R214                     | On | 02/02/2023 | Bond Future | 11.60      | Put       |           |                    | 1,327.11000        | 1.32711           | 1,351,750  | 18.75               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.00      | Call      |           |                    | 467.65000          | 0.46765           | 429,870    | 17.63               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.00      | Put       |           |                    | 3,292.99000        | 3.29299           | 3,356,890  | 17.63               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.07      | Call      |           |                    | 565.21000          | 0.56521           | 522,630    | 17.75               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 10.90      | Put       |           |                    | 3,741.52000        | 3.74152           | 3,811,910  | 17.49               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 10.30      | Put       |           |                    | 6,981.12000        | 6.98112           | 7,076,780  | 16.95               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 10.90      | Call      |           |                    | 351.57000          | 0.35157           | 320,280    | 17.49               | 0.00             | 0            | 2,30 |
| R214                     | On | 02/02/2023 | Bond Future | 11.07      | Put       |           |                    | 2,999.78000        | 2.99978           | 3,058,880  | 17.75               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.08      | Call      |           |                    | 580.22000          | 0.58022           | 536,940    | 17.77               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.08      | Put       |           |                    | 2,959.27000        | 2.95927           | 3,017,670  | 17.77               | 0.00             | 0            |      |
| R214                     | On | 02/02/2023 | Bond Future | 11.10      | Put       |           |                    | 2,879.17000        | 2.87917           | 2,936,180  | 17.81               | 0.00             | 0            |      |
| R214                     | On | 04/05/2023 | Bond Future | 11.38      | Call      |           |                    | 2,448.83000        | 2.44883           | 2,384,390  | 20.39               | 0.00             | 0            |      |
| R214                     | On | 04/05/2023 | Bond Future | 11.38      | Put       |           |                    | 3,742.82000        | 3.74282           | 3,794,400  | 20.39               | 0.00             | 0            |      |
| R214                     | On | 04/05/2023 | Bond Future | 11.36      | Call      |           |                    | 2,400.28000        | 2.40028           | 2,336,540  | 20.35               | 0.00             | 0            |      |
| R214                     | On | 04/05/2023 | Bond Future | 11.36      | Put       |           |                    | 3,800.98000        | 3.80098           | 3,853,260  | 20.35               | 0.00             | 0            |      |
| R214                     | On | 04/05/2023 | Bond Future | 11.37      | Call      |           |                    | 2,424.57000        | 2.42457           | 2,360,480  | 20.37               | 0.00             | 0            |      |
| R214                     | On | 04/05/2023 | Bond Future | 11.37      | Put       |           |                    | 3,771.88000        | 3.77188           | 3,823,810  | 20.37               | 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 Intere      |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214                      | On | 03/08/2023 | Bond Future        | 12.15      | Put       |           | 3,020.54000        | 3.02054            | 3,062,920         | 20.50      | 0.00                  | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.16      | Call      |           | 5,176.41000        | 5.17641            | 5,086,180         | 20.52      | 0.00                  | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.16      | Put       |           | 3,002.09000        | 3.00209            | 3,044,230         | 20.52      | 0.00                  | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.14      | Call      |           | 5,117.22000        | 5.11722            | 5,027,470         | 20.49      | 0.00                  | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.14      | Put       |           | 3,039.29000        | 3.03929            | 3,081,910         | 20.49      | 0.00                  | 0                |                 |
| R214                      | On | 03/08/2023 | Bond Future        | 12.15      | Call      |           | 5,146.70000        | 5.14670            | 5,056,710         | 20.50      | 0.00                  | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.46      | Call      |           | 3,400.65000        | 3.40065            | 3,316,640         | 18.40      | 0.00                  | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.46      | Put       |           | 5,262.84000        | 5.26284            | 5,346,300         | 18.40      | 0.00                  | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.47      | Call      |           | 3,424.14000        | 3.42414            | 3,339,790         | 18.41      | 0.00                  | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.47      | Put       |           | 5,233.74000        | 5.23374            | 5,316,860         | 18.41      | 0.00                  | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.45      | Call      |           | 3,377.01000        | 3.37701            | 3,293,340         | 18.38      | 0.00                  | 0                |                 |
| R214                      | On | 02/11/2023 | Bond Future        | 11.45      | Put       |           | 5,291.85000        | 5.29185            | 5,375,650         | 18.38      | 0.00                  | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.14      | Put       |           | 4,087.99000        | 4.08799            | 4,164,540         | 17.37      | 0.00                  | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.15      | Call      |           | 5,119.24000        | 5.11924            | 5,005,310         | 17.39      | 0.00                  | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.15      | Put       |           | 4,067.01000        | 4.06701            | 4,143,240         | 17.39      | 0.00                  | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.16      | Call      |           | 5,146.75000        | 5.14675            | 5,032,510         | 17.40      | 0.00                  | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.16      | Put       |           | 4,046.39000        | 4.04639            | 4,122,310         | 17.40      | 0.00                  | 0                |                 |
| R214                      | On | 01/02/2024 | Bond Future        | 12.14      | Call      |           | 5,092.04000        | 5.09204            | 4,978,430         | 17.37      | 0.00                  | 0                |                 |
| <b>Total R214 Option</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>4,60</b>     |
| <b>Total For R214</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>2,273,036.85</b>   | <b>35</b>        | <b>75,63</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>168,482,317.60</b> | <b>1,667</b>     | <b>1,573,51</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                |                 |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ES33A Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES33A</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES42 On 25/04/2042 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES42 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES42</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2025 On 31/01/2025 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2025 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2025</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2033 On 14/08/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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>         |            |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GOVI On 02/02/2023 GOVI                 |        |            | 847.74000 | 847.74000 | 848.45600          | 848.45600          |                   |            |  | 0.00        | 0                | 84         |
| GOVI On 04/05/2023 GOVI                 |        |            | 864.06000 | 864.06000 | 864.95700          | 864.95700          |                   |            |  | 0.00        | 0                |            |
| GOVI On 03/08/2023 GOVI                 |        |            | 881.74200 | 881.74200 | 882.85000          | 882.85000          |                   |            |  | 0.00        | 0                |            |
| GOVI On 02/11/2023 GOVI                 |        |            | 899.48700 | 899.48700 | 901.07100          | 901.07100          |                   |            |  | 0.00        | 0                |            |
| GOVI On 01/02/2024 GOVI                 |        |            | 917.51100 | 917.51100 | 919.40600          | 919.40600          |                   |            |  | 0.00        | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>84</b>  |
| GOVI On 02/02/2023 GOVI                 | 850.82 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 02/02/2023 GOVI                 | 850.82 | Put        |           |           | 23,640.00000       | 2.36400            | 30,800,000        |            |  | 0.00        | 0                |            |
| GOVI On 02/02/2023 GOVI                 | 850.83 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 02/02/2023 GOVI                 | 850.83 | Put        |           |           | 23,740.00000       | 2.37400            | 30,900,000        |            |  | 0.00        | 0                |            |
| GOVI On 02/02/2023 GOVI                 | 850.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 02/02/2023 GOVI                 | 850.84 | Put        |           |           | 23,840.00000       | 2.38400            | 31,000,000        |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.86 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.87 | Call       |           |           | 120,870.00000      | 12.08700           | 111,900,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.87 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.88 | Call       |           |           | 120,770.00000      | 12.07700           | 111,800,000       |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.88 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.86 | Call       |           |           | 120,970.00000      | 12.09700           | 112,000,000       |            |  | 0.00        | 0                |            |



| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield   | MTM Price   | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intert |
|--------------------------|----|------------|--------------|--------|------------|-------------|-------------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| GOVI                     | On | 03/08/2023 | GOVI         | 837.21 | Call       |             |             | 456,400.00000      | 45.64000           | 445,320,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.21 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.22 | Call       |             |             | 456,300.00000      | 45.63000           | 445,220,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.22 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.23 | Call       |             |             | 456,200.00000      | 45.62000           | 445,120,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.23 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.82 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.80 | Call       |             |             | 152,710.00000      | 15.27100           | 136,870,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.80 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.81 | Call       |             |             | 152,610.00000      | 15.26100           | 136,770,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.81 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.82 | Call       |             |             | 152,510.00000      | 15.25100           | 136,670,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.99 | Call       |             |             | 394,160.00000      | 39.41600           | 375,210,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.99 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 880.00 | Call       |             |             | 394,060.00000      | 39.40600           | 375,110,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 880.00 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.98 | Call       |             |             | 394,260.00000      | 39.42600           | 375,310,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.98 | 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>84</b>  |
| <b>Total for GOVI</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>84</b>  |
| AL37                     | On | 02/02/2023 | Index Future |        |            | 853.91400   | 853.91400   | 853.91800          | 853.91800          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 04/05/2023 | Index Future |        |            | 870.35300   | 870.35300   | 870.52500          | 870.52500          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 03/08/2023 | Index Future |        |            | 888.16400   | 888.16400   | 888.53300          | 888.53300          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 02/11/2023 | Index Future |        |            | 906.03800   | 906.03800   | 906.87100          | 906.87100          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 01/02/2024 | Index Future |        |            | 924.19300   | 924.19300   | 925.32400          | 925.32400          |                   |            | 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 | 02/02/2023 | Index Future |        |            | 986.09200   | 986.09200   | 986.86400          | 986.86400          |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 04/05/2023 | Index Future |        |            | 1,005.07500 | 1,005.07500 | 1,006.05700        | 1,006.05700        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 03/08/2023 | Index Future |        |            | 1,025.64300 | 1,025.64300 | 1,026.86800        | 1,026.86800        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 02/11/2023 | Index Future |        |            | 1,046.28400 | 1,046.28400 | 1,048.06200        | 1,048.06200        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 01/02/2024 | Index Future |        |            | 1,067.24900 | 1,067.24900 | 1,069.38700        | 1,069.38700        |                   |            | 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 | 02/02/2023 | Index Future |        |            | 859.82500   | 859.82500   | 860.55400          | 860.55400          |                   |            | 0.00        | 0                | 1          |
| ALBI                     | On | 04/05/2023 | Index Future |        |            | 876.37700   | 876.37700   | 877.29000          | 877.29000          |                   |            | 0.00        | 0                |            |
| ALBI                     | On | 03/08/2023 | Index Future |        |            | 894.31100   | 894.31100   | 895.43800          | 895.43800          |                   |            | 0.00        | 0                |            |
| ALBI                     | On | 02/11/2023 | Index Future |        |            | 912.30900   | 912.30900   | 913.91800          | 913.91800          |                   |            | 0.00        | 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 |
|--------------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|--------------|------------------|---------------|
| ALBI                           | On | 01/02/2024 | Index Future |        |            | 930.58900 | 930.58900 | 932.51500          | 932.51500          |                   |                       | 0.00         | 0                |               |
| <b>Total ALBI Future</b>       |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         | <b>1'</b>     |
| <b>Total For ALBI</b>          |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         | <b>1'</b>     |
| IGOV                           | On | 02/02/2023 | Index Future |        |            | 322.42800 | 322.42800 | 320.22300          | 320.22300          |                   |                       | 0.00         | 0                | 6'            |
| IGOV                           | On | 04/05/2023 | Index Future |        |            | 328.71400 | 328.71400 | 326.52900          | 326.52900          |                   |                       | 0.00         | 0                |               |
| IGOV                           | On | 03/08/2023 | Index Future |        |            | 335.51800 | 335.51800 | 333.36100          | 333.36100          |                   |                       | 0.00         | 0                |               |
| IGOV                           | On | 02/11/2023 | Index Future |        |            | 342.34700 | 342.34700 | 340.31600          | 340.31600          |                   |                       | 0.00         | 0                |               |
| IGOV                           | On | 01/02/2024 | Index Future |        |            | 349.28100 | 349.28100 | 347.31500          | 347.31500          |                   |                       | 0.00         | 0                |               |
| <b>Total IGOV Future</b>       |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         | <b>6'</b>     |
| <b>Total For IGOV</b>          |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         | <b>6'</b>     |
| <b>Total for Index</b>         |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         | <b>7'</b>     |
| JIBAR F                        | On | 18/01/2023 | Jibar Future |        |            | 7.28500   | 92.71500  | 7.33500            | 92.66500           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 15/02/2023 | Jibar Future |        |            | 7.68000   | 92.32000  | 7.67500            | 92.32500           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 15/03/2023 | Jibar Future |        |            | 7.72500   | 92.27500  | 7.71000            | 92.29000           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 19/04/2023 | Jibar Future |        |            | 7.84000   | 92.16000  | 7.83000            | 92.17000           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 17/05/2023 | Jibar Future |        |            | 7.87000   | 92.13000  | 7.85000            | 92.15000           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 21/06/2023 | Jibar Future |        |            | 7.89000   | 92.11000  | 7.89500            | 92.10500           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 20/09/2023 | Jibar Future |        |            | 7.92000   | 92.08000  | 7.90000            | 92.10000           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 20/12/2023 | Jibar Future |        |            | 7.88000   | 92.12000  | 7.91000            | 92.09000           |                   |                       | 0.00         | 0                | 2'            |
| JIBAR F                        | On | 20/03/2024 | Jibar Future |        |            | 7.84000   | 92.16000  | 7.89000            | 92.11000           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 19/06/2024 | Jibar Future |        |            | 7.84500   | 92.15500  | 7.87500            | 92.12500           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 18/09/2024 | Jibar Future |        |            | 7.83500   | 92.16500  | 7.87500            | 92.12500           |                   |                       | 0.00         | 0                |               |
| JIBAR F                        | On | 18/12/2024 | Jibar Future |        |            | 7.93000   | 92.07000  | 7.86000            | 92.14000           |                   |                       | 0.00         | 0                |               |
| <b>Total Jibar Future</b>      |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         | <b>41</b>     |
| <b>Total For JIBAR FUTURE</b>  |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         | <b>41</b>     |
| <b>Total for Jibar</b>         |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         | <b>41</b>     |
| <b>Total for Derivatives :</b> |    |            |              |        |            |           |           |                    |                    |                   | <b>168,482,317.60</b> | <b>1,667</b> | <b>1,575,57</b>  |               |
| ABCPI3                         | On | 07/12/2023 | Spot Bond    |        |            | 5.23000   | 322.28487 | 5.23000            | 322.19998          |                   |                       | 0.00         | 0                |               |
| <b>Total ABCPI3 SPOT</b>       |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         |               |
| <b>Total For ABCPI3</b>        |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         |               |
| ABF001                         | On | 13/09/2026 | Spot Bond    |        |            |           |           | 0.00000            | 100.50851          |                   |                       | 0.00         | 0                |               |
| <b>Total ABF001 SPOT</b>       |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         |               |
| <b>Total For ABF001</b>        |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         |               |
| ABF003                         | On | 18/07/2024 | Spot Bond    |        |            |           |           | 0.00000            | 102.16399          |                   |                       | 0.00         | 0                |               |
| <b>Total ABF003 SPOT</b>       |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         |               |
| <b>Total For ABF003</b>        |    |            |              |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>  | <b>0</b>         |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABF004 On 30/06/2026 Spot Bond |        |            | 9.86500   | 99.50797  | 9.86500            | 99.48165           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF005 On 30/06/2031 Spot Bond |        |            | 11.92000  | 86.58296  | 11.92000           | 86.55543           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF006 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.09617          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF007 On 01/12/2030 Spot Bond |        |            |           |           | 0.00000            | 100.84775          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN09 On 17/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38232          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN18 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.59646          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN22 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.94273          |                   |            |  | 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>         |            |
| ABFN23 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.38122          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN25 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.64386          |                   |            |  | 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>         |            |
| ABFN26 On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 104.25775          |                   |            |  | 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>         |            |
| ABFN28 On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06444          |                   |            |  | 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>         |            |
| ABFN29 On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.65309          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN29 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 ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3: On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 101.70811          |                   |            |  | 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            | 101.37710          |                   |            |  | 0.00        | 0                | 2,000,000,00        |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55766          |                   |            |  | 0.00        | 0                | 3,000,000,00        |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b> |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b> |
| ABFN3: On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.64283          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3: On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.75643          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN3: On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 102.21407          |                   |            |  | 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>         |                     |
| ABFN4: On 16/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60575          |                   |            |  | 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            | 100.42133          |                   |            |  | 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            | 100.02184          |                   |            |  | 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 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69172          |                   |            |  | 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            | 101.71386          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABFN4: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02357          |                   |            |  | 0.00        | 0                |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABFN46 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN46</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75482          |                   |            |  | 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            | 100.77912          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN48 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN48</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4 On 30/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02871          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN49 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN49</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 30/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.92142           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN50 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN50</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 30/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.16237          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN51 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN51</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 30/03/2031 Spot Bond |        |            |           |           | 0.00000            | 99.93868           |                   |            |  | 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>         |            |
| ABFN5 On 14/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99558          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN53 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN53</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/02/2027 Spot Bond |        |            |           |           | 0.00000            | 101.01994          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN54 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN54</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.04030          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN55 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN55</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 08/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.61662          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN56 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN56</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99970          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN57 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN57</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABFN5 On 14/11/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.03355          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABFN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABFN58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABFN5 On 28/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.82779          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABFN59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABFN59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABGN0 On 27/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.06380          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABGN01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABGN01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABGN0 On 27/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.31431          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABGN02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABGN02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABGN0 On 27/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.07310          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABGN03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABGN03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABJ01 On 03/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.99122          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABJ01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABJ01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABJ02 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.58436          |                   |            |  | 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            | 100.74939          |                   |            |  | 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>         |                      |
| ABJ04 On 30/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.10247          |                   |            |  | 0.00        | 0                | 12,500,000,00        |
| <b>Total ABJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,500,000,00</b> |
| <b>Total For ABJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,500,000,00</b> |
| ABJ05 On 30/03/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.10698          |                   |            |  | 0.00        | 0                | 21,500,000,00        |
| <b>Total ABJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,500,000,00</b> |
| <b>Total For ABJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,500,000,00</b> |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 8.03000   | 8.03000   | 8.03000            | 158.75362          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 61.00136  | 100.00000          | 60.85745           |                   |            |  | 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 ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 3.76000   | 3.76000   | 3.76000            | 165.31722          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 4.67000   | 4.67000   | 4.67000            | 212.63014          |                   |            |  | 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  |        |            | 5.14000   | 5.14000   | 5.14000            | 233.82916          |                   |            |  | 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  |        |            | 9.01000   | 9.01000   | 9.01000            | 102.45866          |                   |            |  | 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  |        |            | 8.78000   | 8.78000   | 8.78000            | 106.02291          |                   |            |  | 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>         |            |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 9.19500   | 104.47673 | 9.19500            | 104.45078          |                   |            |  | 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  |        |            | 9.19000   | 107.11646 | 9.19000            | 107.08987          |                   |            |  | 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  |        |            | 7.98000   | 103.97776 | 7.98000            | 103.95529          |                   |            |  | 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   |        |            | 9.45500   | 100.77435 | 9.45500            | 100.74864          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 15.98992  | 100.00000          | 15.95414           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 4.88000   | 323.28731 | 4.88000            | 323.20518          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 11.65500  | 11.65500  | 11.65500           | 98.81477           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.38097          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL098 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37349          |                   |            |  | 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>         |            |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 191.56405          |                   |            |  | 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            | 194.23670          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36108          |                   |            |  | 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            | 100.93585          |                   |            |  | 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>         |            |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07239          |                   |            |  | 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            | 101.73962          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGL02 On 11/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.71065          |                   |            |  | 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            | 101.96580          |                   |            |  | 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>         |            |
| AGLG0 On 16/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.57492          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGLG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGLG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AGRIA1 On 28/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.49000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGRIA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGRIA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.90079          |                   |            |  | 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            | 104.74613          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGT03 On 05/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.97213          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGT04 On 27/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 107.02302          |                   |            |  | 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>         |            |
| AGT05 On 16/11/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.29054          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGT05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGT05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2A11 On 18/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.65398          |                   |            |  | 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>         |            |
| AH2A21 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.69586          |                   |            |  | 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>         |            |
| AH2A31 On 18/07/2026 Spot Bond |        |            | 9.08000   | 99.55635  | 9.08000            | 99.53233           |                   |            |  | 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>         |            |
| AH2B11 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.75891          |                   |            |  | 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>         |            |
| AH2C11 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.96902          |                   |            |  | 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>         |            |
| AHF2D1 On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 102.23153          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2D1 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 AHF2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| AHF2O On 18/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.54360          |                   |            |  | 0.00        | 0                 |                 |
| <b>Total AHF2O2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| <b>Total For AHF2O2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91242          |                   |            |  | 0.00        | 36,800,000        | 9,200,00        |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>36,800,000</b> | <b>9,200,00</b> |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>36,800,000</b> | <b>9,200,00</b> |
| AHF5A: On 21/08/2023 Spot Bond |        |            | 9.53500   | 103.81802 | 9.53500            | 103.79175          |                   |            |  | 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            | 101.02346          |                   |            |  | 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            | 100.94741          |                   |            |  | 0.00        | 0                 |                 |
| <b>Total AHF5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| <b>Total For AHF5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| AHF5C On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.99405          |                   |            |  | 0.00        | 0                 |                 |
| <b>Total AHF5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| <b>Total For AHF5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| AHF5D On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.55915          |                   |            |  | 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 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.36294          |                   |            |  | 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>          |                 |
| AHF6A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87151          |                   |            |  | 0.00        | 0                 |                 |
| <b>Total AHF6A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| <b>Total For AHF6A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| AHF6B On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.94730          |                   |            |  | 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            | 100.99391          |                   |            |  | 0.00        | 0                 |                 |
| <b>Total AHF6C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| <b>Total For AHF6C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                 |
| AHF6D On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.31950          |                   |            |  | 0.00        | 0                 |                 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 101.01626          |                   |            |  | 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            | 101.08570          |                   |            |  | 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            | 100.97060          |                   |            |  | 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            | 100.95312          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF7B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF7B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF7C On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01720          |                   |            |  | 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            | 100.99507          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF7C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF7C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF7D On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.80539          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF7D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF7D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF7D:On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.35429          |                   |            |  | 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 |        |            | 8.40000   | 103.08797 | 8.40000            | 103.06487          |                   |            |  | 0.00        | 0                | 660,000,00        |
| <b>Total AIR02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>660,000,00</b> |
| <b>Total For AIR02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>660,000,00</b> |
| AIR04 On 29/05/2024 Spot Bond |        |            | 10.25000  | 99.62702  | 10.25000           | 99.59952           |                   |            |  | 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 |        |            | 12.13000  | 90.75693  | 12.13000           | 90.72740           |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AIRF02 On 16/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.12912          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRF03 On 16/11/2029 Spot Bond |        |            |           |           | 0.00000            | 101.17065          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRF04 On 05/12/2032 Spot Bond |        |            |           |           | 0.00000            | 100.82841          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 6.85000   | 191.06422 | 6.85000            | 191.00565          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.03470          |                   |            |  | 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            | 101.62377          |                   |            |  | 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>         |            |
| APF14 On 22/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.35361          |                   |            |  | 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>         |            |
| APF16 On 07/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.47094          |                   |            |  | 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>         |            |
| APF18 On 22/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.03977          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02 On 07/12/2033 Spot Bond  |        |            | 5.49000   | 248.20530 | 5.49000            | 248.13821          |                   |            |  | 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  |        |            | 6.10000   | 215.14112 | 6.10000            | 215.07946          |                   |            |  | 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>         |            |
| ASN15 On 31/03/2028 Spot Bond  |        |            | 5.54000   | 204.07725 | 5.54000            | 204.02179          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For ASN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN19: On 31/01/2038 Spot Bond |        |            | 5.45000   | 116.06759 | 5.45000            | 116.03651          |                   |            |  | 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>         |                     |
| ASN20: On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 104.10114          |                   |            |  | 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>         |                     |
| ASN26: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39836          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN27: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34253          |                   |            |  | 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            | 101.08495          |                   |            |  | 0.00        | 0                | 1,142,600,00        |
| <b>Total ASN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,142,600,00</b> |
| <b>Total For ASN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,142,600,00</b> |
| ASN27: On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 100.96331          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN28: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94508          |                   |            |  | 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            | 100.55002          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN29: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.03329          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN30: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35882          |                   |            |  | 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            | 100.86286          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN31: On 31/03/2029 Spot Bond |        |            | 5.20500   | 5.20500   | 5.20500            | 112.62720          |                   |            |  | 0.00        | 0                |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ASN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN318 On 28/02/2033 Spot Bond |        |            | 5.60500   | 5.60500   | 5.60500            | 104.30423          |                   |            |  | 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>         |                   |
| ASN319 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46612          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total ASN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For ASN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51126          |                   |            |  | 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>         |                   |
| ASN328 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24603          |                   |            |  | 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>         |                   |
| ASN333 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.94410           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN335 On 31/01/2038 Spot Bond |        |            | 5.56000   | 114.57771 | 5.56000            | 114.54670          |                   |            |  | 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>         |                   |
| ASN337 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36253          |                   |            |  | 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>         |                   |
| ASN341 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.73492           |                   |            |  | 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>         |                   |
| ASN346 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48025          |                   |            |  | 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>         |                   |
| ASN351 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35313          |                   |            |  | 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>         |                   |
| ASN354 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35313          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN36: On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85576          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN36: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54360          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49093          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN37: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88930          |                   |            |  | 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            | 102.16931          |                   |            |  | 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 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48061          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN38: On 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48061          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN38: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65265          |                   |            |  | 0.00        | 0                | 700,000,0€        |
| <b>Total ASN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,0€</b> |
| <b>Total For ASN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,0€</b> |
| ASN39: On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37656          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN40: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34933          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN41: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38685          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN41: On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71192          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN419 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 ASN419</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN42 On 29/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN420 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN420</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN42 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 103.11858          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN421 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN421</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN44 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28773          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN449 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN449</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN45 On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.29303          |                   |            | 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 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52946          |                   |            | 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            | 100.34281          |                   |            | 0.00        | 0                | 200,000,00        |
| <b>Total ASN459 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For ASN459</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| ASN46 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65824          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN460 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN460</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN46 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66890          |                   |            | 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 31/01/2023 Spot Bond |        |            | 9.99500   | 9.99500   | 9.99500            | 103.90085          |                   |            | 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 |        |            | 11.12000  | 11.12000  | 11.12000           | 103.41692          |                   |            | 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            | 101.31263          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN471 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN471</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN47 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.46519          |                   |            | 0.00        | 0                |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN472 On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94030          |                   |            |  | 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>         |            |
| ASN479 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.50509          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN480 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 114.15800          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN485 On 28/02/2025 Spot Bond |        |            | 10.90500  | 10.90500  | 10.90500           | 103.12462          |                   |            |  | 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>         |            |
| ASN486 On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89597          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN489 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.46805          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN497 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.46805          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN498</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN498 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34726          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN507 On 21/12/2026 Spot Bond |        |            | 10.47500  | 95.65370  | 10.47500           | 95.62687           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN508 On 21/12/2026 Spot Bond |        |            | 9.65500   | 95.54584  | 9.65500            | 95.52110           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN509 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN509</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN509 On 21/12/2026 Spot Bond |        |            | 10.20500  | 94.42309  | 10.20500           | 94.39727           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN51: On 21/12/2026 Spot Bond |        |            | 10.20500  | 94.42309  | 10.20500           | 94.39727           |                   |            |  | 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 31/07/2024 Spot Bond |        |            | 8.78000   | 104.33092 | 8.78000            | 104.30656          |                   |            |  | 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 |        |            | 10.73000  | 105.14831 | 10.73000           | 105.11845          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 31/07/2024 Spot Bond |        |            | 10.68000  | 105.12737 | 10.68000           | 105.09765          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 31/01/2024 Spot Bond |        |            | 10.18000  | 104.78100 | 10.18000           | 104.75273          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 31/01/2024 Spot Bond |        |            | 10.18000  | 104.78100 | 10.18000           | 104.75273          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN538 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN538</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00018          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.42809          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54: On 31/07/2023 Spot Bond |        |            | 10.81500  | 104.38820 | 10.81500           | 104.35832          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN545</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN55: On 31/01/2024 Spot Bond |        |            | 10.90500  | 104.01963 | 10.90500           | 103.98962          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN55: On 31/01/2024 Spot Bond |        |            | 10.76500  | 104.27095 | 10.76500           | 104.24123          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56: On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.52336          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN560 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 ASN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56: On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.66622          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56: On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73772          |                   |            |  | 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            | 109.07093          |                   |            |  | 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>         |            |
| ASN58: On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 109.02187          |                   |            |  | 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 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 94.78074           |                   |            |  | 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 31/01/2023 Spot Bond |        |            | 9.82000   | 103.85558 | 9.82000            | 103.82785          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59: On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.86193           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59: On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77543          |                   |            |  | 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            | 101.47472          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60: On 23/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.60256          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60: On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 101.03548          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.48711          |                   |            |  | 0.00        | 0                | 200,000,00 |

| 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 ASN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For ASN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| ASN610 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.64566          |                   |            |  | 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>         |                   |
| ASN611 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01248          |                   |            |  | 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>         |                   |
| ASN612 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 94.12930           |                   |            |  | 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>         |                   |
| ASN614 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.33898          |                   |            |  | 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>         |                   |
| ASN615 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08763          |                   |            |  | 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>         |                   |
| ASN618 On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42827          |                   |            |  | 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>         |                   |
| ASN620 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32749          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN625 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01102          |                   |            |  | 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>         |                   |
| ASN628 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00015          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN633 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38318          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN634 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.40755          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN63: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80581          |                   |            |  | 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>         |            |
| ASN64: On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57304          |                   |            |  | 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>         |            |
| ASN64: On 12/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.59824          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN64: On 08/07/2026 Spot Bond |        |            |           |           | 0.00000            | 99.85812           |                   |            |  | 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>         |            |
| ASN65: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.00028          |                   |            |  | 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>         |            |
| ASN66: On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92577          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66: On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01120          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN66: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.99929          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN669 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN669</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN67: On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.12416          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39597          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN68: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.40718          |                   |            |  | 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            | 101.01317          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN683 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For ASN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN68: On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 95.22090           |                   |            |  | 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            | 100.00027          |                   |            |  | 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            | 101.41503          |                   |            |  | 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            | 101.58158          |                   |            |  | 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            | 101.74220          |                   |            |  | 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            | 101.58130          |                   |            |  | 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            | 100.36979          |                   |            |  | 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            | 100.37166          |                   |            |  | 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            | 100.75240          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN703 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN703</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN70: On 09/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.26972          |                   |            |  | 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>         |              |
| ASN71: On 04/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55258          |                   |            |  | 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            | 101.06931          |                   |            |  | 0.00        | 0                |              |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN714 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN714</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN714: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.00029          |                   |            |  | 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>         |            |
| ASN715: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.59712          |                   |            |  | 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>         |            |
| ASN716: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08843          |                   |            |  | 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>         |            |
| ASN718: On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57162          |                   |            |  | 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>         |            |
| ASN721: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76673          |                   |            |  | 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            | 101.54153          |                   |            |  | 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            | 100.94720          |                   |            |  | 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            | 100.00052          |                   |            |  | 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 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36043          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN742 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN742</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN742: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36417          |                   |            |  | 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            | 96.26440           |                   |            |  | 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            | 101.48028          |                   |            |  | 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>         |            |
| ASN76: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.40049          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN769 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN769</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN77: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38487          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN770 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN770</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN78: On 21/12/2026 Spot Bond |        |            | 9.90884   | 9.90884   | 9.90884            | 102.26654          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN783 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN783</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN79: On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.59730          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN791 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN791</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN79: On 31/01/2024 Spot Bond |        |            | 10.33500  | 10.33500  | 10.33500           | 104.17301          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN796 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN796</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.62829          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN803 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN803</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47160          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN804 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN804</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.47336          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN806 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN806</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.63763           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN807 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN807</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN80: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.31110          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN808 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN808</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN81: On 06/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.91948           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN818 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 ASN818</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00014          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN820 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN820</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.86450           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN821 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN821</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28186          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN822 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN822</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 31/01/2037 Spot Bond |        |            |           |           | 0.00000            | 99.11344           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN823 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN823</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.85874           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN824 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN824</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.83704           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN825 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN825</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.83736           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN826 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN826</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 102.10565          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN831 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN831</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.87327          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN832 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN832</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.87327          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN833 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN833</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.62841          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN834 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN834</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41746          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN837 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN837</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN837 On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.65140          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN838 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN838</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN838 On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.64131          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN839 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN839</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN839 On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.64131          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN840 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN840</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN840 On 22/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.64916          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN841 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN841</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN841 On 25/04/2042 Spot Bond |        |            |           |           | 0.00000            | 109.72249          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN842 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN842</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN842 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN845 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN845</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN845 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN846 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN846</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN846 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN847 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN847</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN847 On 29/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.60472          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN848 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN848</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN848 On 29/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59600          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN849 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN849</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN849 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.36052          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN851 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN851</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN85: On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36816          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN852 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN852</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN85: On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.94727          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN856 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN856</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN85: On 19/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.87281          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN857 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN857</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 01/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN860 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN860</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.46523          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN861 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN861</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 25/04/2042 Spot Bond |        |            |           |           | 0.00000            | 111.65456          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN862 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN862</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 105.47227          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN863 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN863</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.62956          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN864 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN864</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.62956          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN865 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN865</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 09/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55888          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN866 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN866</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.50957          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN867 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN867</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86: On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.50957          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN868 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For ASN868</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN86: On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00042          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN869 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN869</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN87: On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.32334          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN872 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN872</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN87: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.40920          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN878 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN878</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.40546          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN880 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN880</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42921          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN881 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN881</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.65477          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN885 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN885</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.81679          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN886 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN886</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.12973          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN887 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN887</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 15/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.51414          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN888 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN888</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN88: On 31/01/2024 Spot Bond |        |            | 11.35500  | 105.17937 | 11.35500           | 105.15246          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN889 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN889</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN90: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.40172          |                   |            |  | 0.00        | 0                |              |
| <b>Total ASN902 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ASN902</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ASN90: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.38455          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN903 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN903</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN90: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35668          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN904 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN904</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.96559          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN913 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN913</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.98390          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN915 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN915</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.96559          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN916 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN916</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94728          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN917 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN917</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.95643          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN918 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN918</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.97017          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN919 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN919</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN92: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.95643          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN920 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN920</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN92: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.97017          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN921 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN921</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.42909          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN930 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN930</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.44067          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN932 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN932</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN93: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39031          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN934 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN934</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 06/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74035          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN935 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN935</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.58607          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN936 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN936</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.41862          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN937 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN937</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN93: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.53603          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN938 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN938</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.39430          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN940 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN940</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.38044          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN941 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN941</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36788          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN943 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN943</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.43731          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN944 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN944</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN94: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.35770          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN948 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN948</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.36052          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN950 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN950</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94728          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN951 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 ASN951</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.53624          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN952 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN952</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.41301          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN953 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN953</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37087          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN954 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN954</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN95: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34933          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN955 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN955</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN96: On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00034          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN960 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN960</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN96: On 07/12/2027 Spot Bond |        |            |           |           | 0.00000            | 66.84340           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN964 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN964</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.04009          |                   |            |  | 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>         |            |
| BAW33 On 13/10/2023 Spot Bond  |        |            | 7.36500   | 100.49269 | 7.36500            | 100.47273          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW34 On 09/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.60173          |                   |            |  | 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>         |            |
| BAW36 On 18/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.60894          |                   |            |  | 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>         |            |
| BAW37 On 12/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.79489           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW38 On 12/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.08168          |                   |            |  | 0.00        | 0                | 200,000,00 |

| 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 BAW38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For BAW38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| BAWGL On 22/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.90640          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAWGL1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAWGL1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAWGL On 22/08/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.06638          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAWGL2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAWGL2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYA72 On 31/03/2026 Spot Bond |        |            | 12.10500  | 12.10500  | 12.10500           | 103.33034          |                   |            |  | 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>         |                   |
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.12733           |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYA76 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.03594          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYA78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYA78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYA79 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19831          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYA79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYA79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.13127           |                   |            |  | 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>         |                   |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14796          |                   |            |  | 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>         |                   |
| BAYA84 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00024          |                   |            |  | 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>         |                   |
| BAYA87 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11411          |                   |            |  | 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            | 102.18892          |                   |            |  | 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>         |                   |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA8 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 98.02642           |                   |            |  | 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>         |            |
| BAYA9 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12166          |                   |            |  | 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>         |            |
| BAYA9 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00113          |                   |            |  | 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>         |            |
| BAYA9 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00066          |                   |            |  | 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>         |            |
| BAYA9 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00061          |                   |            |  | 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>         |            |
| BAYA9 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85908          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00076          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA95 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA95</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 99.19582           |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA96 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA96</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00138          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA97 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA97</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00047          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA98 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA98</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA9 On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00070          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA99 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA99</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00064          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB1: On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16805          |                   |            |  | 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>         |              |
| BAYB1: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00105          |                   |            |  | 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>         |              |
| BAYB2: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00100          |                   |            |  | 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>         |              |
| BAYB2: On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00123          |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB2: On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00064          |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB2: On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00100          |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BAYB2: On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00112          |                   |            |  | 0.00        | 0                |              |
| <b>Total BAYB25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For BAYB25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| BD030: On 18/04/2028 Spot Bond |        |            | 9.21000   | 9.21000   | 9.21000            | 97.21172           |                   |            |  | 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>         |              |
| BDX21: On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 101.40321          |                   |            |  | 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>         |              |
| BDX33 On 08/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |              |
| BDX35 On 16/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.43019          |                   |            |  | 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            | 97.27451           |                   |            |  | 0.00        | 0                |              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 78.07020           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX39 On 01/02/2030 Spot Bond |        |            |           |           | 0.00000            | 95.16730           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX40 On 16/09/2033 Spot Bond |        |            |           |           | 0.00000            | 78.05298           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX42 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47243          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX44 On 19/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32341          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX45 On 03/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX46 On 04/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32311          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX47 On 03/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 104.09338          |                   |            |  | 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>         |            |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 103.00285          |                   |            |  | 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>         |            |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42510          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BID11 On 15/11/2023 Spot Bond |        |            | 8.44000   | 102.25138 | 8.44000            | 102.22804          |                   |            |  | 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>         |            |
| BID13 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87994          |                   |            |  | 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>         |            |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72175          |                   |            |  | 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>         |            |
| BID16 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01985          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BID17 On 24/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02298          |                   |            |  | 0.00        | 0                |            |
| <b>Total BID17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57628          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0.On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 99.76476           |                   |            |  | 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            | 98.29800           |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0.On 05/01/2025 Spot Bond |        |            |           |           | 0.00000            | 95.19400           |                   |            |  | 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            | 67.77800           |                   |            |  | 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            | 49.04900           |                   |            |  | 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 05/07/2027 Spot Bond |        |            |           |           | 0.00000            | 54.25000           |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP13 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 BNPP13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF1: On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.04653          |                   |            |  | 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>         |            |
| BPPF2: On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84513          |                   |            |  | 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            | 100.87781          |                   |            |  | 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 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 102.01789          |                   |            |  | 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 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90339           |                   |            |  | 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>         |            |
| BPPF3: On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30772          |                   |            |  | 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 24/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97307          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF3: On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16958          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF3: On 03/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15078          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF3: On 11/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02211          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ2: On 19/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZJ23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ2: On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12026          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BWZJ24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZJ24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ2 On 11/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.55861          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZJ25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZJ25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BYA10C On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00065          |                   |            |  | 0.00        | 0                |            |
| <b>Total BYA100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BYA100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BYA101 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00061          |                   |            |  | 0.00        | 0                |            |
| <b>Total BYA101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BYA101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CBL29 On 30/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.23733          |                   |            |  | 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            | 101.17622          |                   |            |  | 0.00        | 0                |            |
| <b>Total CBL30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CBL30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CBL31 On 21/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.85939          |                   |            |  | 0.00        | 0                |            |
| <b>Total CBL31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CBL31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CCT01 On 23/06/2023 Spot Bond  |        |            | 8.70500   | 102.14370 | 8.70500            | 102.12029          |                   |            |  | 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  |        |            | 9.00500   | 104.16536 | 9.00500            | 104.14016          |                   |            |  | 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  |        |            | 9.55500   | 106.50074 | 9.55500            | 106.47329          |                   |            |  | 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  |        |            | 10.59500  | 10.59500  | 10.59500           | 103.18832          |                   |            |  | 0.00        | 0                |            |
| <b>Total CCT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CCT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.78891          |                   |            |  | 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>         |            |

| 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            | 101.09495          |                   |            |  | 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            | 101.14802          |                   |            |  | 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            | 102.04594          |                   |            |  | 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            | 102.14238          |                   |            |  | 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>         |            |
| CGR52 On 30/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.12010          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 104.01303 | 4.77000            | 102.81400          |                   |            |  | 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            | 102.67600          |                   |            |  | 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            | 100.32448          |                   |            |  | 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 |        |            | 9.45500   | 104.28178 | 9.45500            | 104.25517          |                   |            |  | 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   | 108.56528 | 8.70700            | 106.67400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN366 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58916          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN366</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN37 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.80147          |                   |            |  | 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 |        |            | 11.19500  | 102.34440 | 11.19500           | 102.31360          |                   |            |  | 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 |        |            | 6.50000   | 112.30990 | 6.50000            | 105.69800          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN38 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.89100          |                   |            |  | 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>         |              |
| CLN45 On 31/01/2025 Spot Bond |        |            | 6.46000   | 156.78119 | 6.46000            | 156.73505          |                   |            |  | 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 |        |            | 8.57000   | 150.47025 | 8.57000            | 150.41766          |                   |            |  | 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>         |              |
| CLN49 On 04/09/2024 Spot Bond |        |            | 9.10000   | 104.83538 | 9.10000            | 104.80961          |                   |            |  | 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>         |              |
| CLN49 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.00776          |                   |            |  | 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>         |              |
| CLN50 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.79112           |                   |            |  | 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>         |              |
| CLN50 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.45591           |                   |            |  | 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>         |              |
| CLN51 On 15/03/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49812          |                   |            |  | 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>         |              |
| CLN51 On 30/04/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45633          |                   |            |  | 0.00        | 0                |              |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN517 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.04395          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN518 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55395          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN520 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89367          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 09/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58863          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN524 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.79626          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN525 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65207          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.58467          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38351          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55395          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN531 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.37769          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN533 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.82219          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN53 On 18/07/2025 Spot Bond |        |            | 10.43500  | 104.58659 | 10.43500           | 104.55768          |                   |            |  | 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            | 101.46638          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN536 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN536</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN53 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.57331          |                   |            |  | 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>         |            |
| CLN54 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.02904          |                   |            |  | 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>         |            |
| CLN54 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 155.39000          |                   |            |  | 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>         |            |
| CLN54 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.97447          |                   |            |  | 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>         |            |
| CLN54 On 21/08/2026 Spot Bond |        |            | 9.90500   | 104.02327 | 9.90500            | 103.99595          |                   |            |  | 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>         |            |
| CLN54 On 29/03/2025 Spot Bond |        |            | 9.95500   | 102.89309 | 9.95500            | 102.86548          |                   |            |  | 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>         |            |
| CLN54 On 12/11/2025 Spot Bond |        |            | 10.04500  | 101.74114 | 10.04500           | 101.71359          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN548 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN548</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 18/04/2028 Spot Bond |        |            | 10.09500  | 10.09500  | 10.09500           | 317.83638          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.81318           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN553 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN553</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.07060           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN554 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN554 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13938          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN556 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10366          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN557 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.90362          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN558 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.18871          |                   |            |  | 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>         |            |
| CLN559 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 127.61200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN560 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.20908          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN561 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN561</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN561 On 12/11/2025 Spot Bond |        |            | 10.40500  | 100.93643 | 10.40500           | 100.84089          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN562 On 12/11/2025 Spot Bond |        |            | 9.90500   | 102.08285 | 9.90500            | 102.05559          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN563 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47562          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN564 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99080          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN565 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 103.35901          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN566 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74249          |                   |            |  | 0.00        | 0                | 400,000.00 |

| 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 CLN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| <b>Total For CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15873          |                   |            |  | 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>         |                   |
| CLN568 On 12/11/2025 Spot Bond |        |            | 10.13500  | 101.05976 | 10.13500           | 101.03217          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN571 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.14440          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN572 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16304          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN574 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48816          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN575 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40006          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN577 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.76940          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN578 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00016          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN579 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20975          |                   |            |  | 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>         |                   |
| CLN581 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.43055          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN583 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.78538          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN584</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN585 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08172          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN586 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.54097          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN587 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.91267          |                   |            |  | 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>         |            |
| CLN589 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38201          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN590 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.18332          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN590 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN590</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN591 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.18650          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN592 On 05/12/2026 Spot Bond |        |            | 4.88000   | 155.40075 | 4.88000            | 124.71751          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN593 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19129          |                   |            |  | 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>         |            |
| CLN595 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13288          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN596 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89280          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN597 On 24/11/2024 Spot Bond |        |            | 9.37500   | 9.37500   | 9.37500            | 100.62963          |                   |            |  | 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            | 100.00013          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN598 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN598 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53238          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38201          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN601 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38201          |                   |            |  | 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            | 100.72900          |                   |            |  | 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 |        |            | 8.96000   | 8.96000   | 8.96000            | 103.26203          |                   |            |  | 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            | 101.20192          |                   |            |  | 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 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39336          |                   |            |  | 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            | 104.64364          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN607 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.83738          |                   |            |  | 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            | 100.92039          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN608 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN608</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN609 On 30/04/2023 Spot Bond |        |            | 9.53500   | 101.58177 | 9.53500            | 101.55602          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN610 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN61( On 23/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56960          |                   |            |  | 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>         |            |
| CLN611On 14/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 103.79978          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN612 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.68089          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN613 On 22/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN614 On 30/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02330          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN615 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 97.45300           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.79551          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN618 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87951          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.44370          |                   |            |  | 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 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.86405          |                   |            |  | 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 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.61900           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN624 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59239          |                   |            |  | 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 |        |            | 7.75000   | 104.03611 | 7.75000            | 104.01413          |                   |            |  | 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            | 101.04966          |                   |            |  | 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            | 100.04584          |                   |            |  | 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 |        |            | 12.96000  | 62.21092  | 12.96000           | 81.96622           |                   |            |  | 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 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17643          |                   |            |  | 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 |        |            | 10.60500  | 101.06395 | 10.60500           | 101.03557          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN631 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04617          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN632 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13821          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN633 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 102.34262          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN634 On 09/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23071          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.34785          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN635 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91226          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN636 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04267          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN637 On 19/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10020          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN638 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11257          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN640 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68406          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN643 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN643</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN643 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91576          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN644</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN644 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37752          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN645 On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61908          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN646 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN646</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN646 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37792          |                   |            |  | 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            | 101.15621          |                   |            |  | 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            | 100.84643          |                   |            |  | 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            | 101.04267          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04267          |                   |            |  | 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            | 98.82500           |                   |            |  | 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            | 100.40568          |                   |            |  | 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            | 102.70761          |                   |            |  | 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            | 100.79778          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN658 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN658</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN658 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.71400           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN661 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN661</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN661 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN662 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN662</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN662 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 122.80800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN663 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN663</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN663 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 147.72400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN664 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN664</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN664 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98454          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN666 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.03325           |                   |            |  | 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            | 101.19638          |                   |            |  | 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>         |            |
| CLN668 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.26009          |                   |            |  | 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>         |            |
| CLN669 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.50474          |                   |            |  | 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            | 100.93355          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN671 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.12421          |                   |            |  | 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>         |            |
| CLN673 On 31/01/2025 Spot Bond |        |            | 5.45647   | 159.90033 | 5.45647            | 129.91194          |                   |            |  | 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 |        |            | 5.45647   | 159.90033 | 5.45647            | 129.91277          |                   |            |  | 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            | 101.14168          |                   |            |  | 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            | 101.18823          |                   |            |  | 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            | 100.33201          |                   |            |  | 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            | 100.87864          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN680 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 CLN680</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN68 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.92212          |                   |            |  | 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>         |            |
| CLN68 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.64813          |                   |            |  | 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>         |            |
| CLN68 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32312          |                   |            |  | 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>         |            |
| CLN68 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32871          |                   |            |  | 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>         |            |
| CLN68 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.29265          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN685 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN685</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN68 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36681          |                   |            |  | 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>         |            |
| CLN68 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36660          |                   |            |  | 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>         |            |
| CLN69 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.63519          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN690 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN690</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05744          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN691 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN691</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33745          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN692 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN692</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.30327          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN693 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN693</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN69 On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 87.82902           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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           | 86.33123           |                   |            |  | 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            | 104.49663          |                   |            |  | 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>         |            |
| CLN700 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN701 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 87.13923           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN702 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.41416          |                   |            |  | 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>         |            |
| CLN703 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 88.38585           |                   |            |  | 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>         |            |
| CLN704 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.21150          |                   |            |  | 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>         |            |
| CLN705 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.15939          |                   |            |  | 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>         |            |
| CLN706 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33222          |                   |            |  | 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>         |            |
| CLN707 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 84.71056           |                   |            |  | 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>         |            |
| CLN708 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 84.95158           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN711 On 11/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50315          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 12/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.00174          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33361          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33361          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN716 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33361          |                   |            |  | 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           | 83.75693           |                   |            |  | 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            | 100.50946          |                   |            |  | 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           | 82.76170           |                   |            |  | 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           | 83.08168           |                   |            |  | 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            | 100.76155          |                   |            |  | 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           | 83.78648           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN723 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN723</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31657          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31657          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN725 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN725</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN725 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31657          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN726 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN726</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN726 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32005          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN727 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN727</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN727 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32005          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN728 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN728</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN728 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32005          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN729 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN729</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN729 On 31/01/2024 Spot Bond |        |            | 10.94000  | 10.94000  | 10.94000           | 86.26525           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN730 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN730</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN730 On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 87.29459           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN731 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN731</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN731 On 31/07/2024 Spot Bond |        |            | 10.67500  | 10.67500  | 10.67500           | 87.92758           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN732 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN732</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN732 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33721          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN733 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.51539          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN734 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN734</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN734 On 31/01/2023 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 96.99269           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN736 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60604          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN737 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84748          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN738 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN738</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN738 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 119.29400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN739 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN739</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN739 On 31/01/2023 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 95.72896           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN740 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN740</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN740 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03101          |                   |            |  | 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            | 100.00032          |                   |            |  | 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            | 104.17856          |                   |            |  | 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            | 97.50700           |                   |            |  | 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            | 101.83706          |                   |            |  | 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            | 100.97709          |                   |            |  | 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 21/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33738          |                   |            |  | 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            | 101.61087          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN749 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN749 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN749</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN750 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.53910          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN750 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN750</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN751 On 01/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00014          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN751 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN751</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN752 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN752 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN752</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN753 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN753 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN753</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN754 On 31/07/2023 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 103.12825          |                   |            |  | 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            | 101.56673          |                   |            |  | 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            | 100.24325          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN759 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN759</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN760 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23175          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN760 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 CLN760</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.23015          |                   |            |  | 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>         |            |
| CLN76 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>         |            |
| CLN76 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.15935          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN763 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN763</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN76 On 21/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.55221          |                   |            |  | 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>         |            |
| CLN76 On 31/07/2023 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 95.44039           |                   |            |  | 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>         |            |
| CLN76 On 31/07/2023 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 103.12825          |                   |            |  | 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>         |            |
| CLN76 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>         |            |
| CLN76 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.29769          |                   |            |  | 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>         |            |
| CLN76 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 106.62687          |                   |            |  | 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>         |            |
| CLN77 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 102.62037          |                   |            |  | 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>         |            |
| CLN77 On 31/08/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 84.05485           |                   |            |  | 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>         |            |
| CLN77 On 31/08/2023 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 89.69545           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.97160          |                   |            |  | 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            | 101.65714          |                   |            |  | 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 |        |            | 7.58000   | 7.58000   | 7.58000            | 121.21737          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.90143          |                   |            |  | 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            | 103.64290          |                   |            |  | 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            | 101.02963          |                   |            |  | 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            | 101.44549          |                   |            |  | 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            | 101.45419          |                   |            |  | 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 |        |            |           |           | 0.00000            | 103.93843          |                   |            |  | 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            | 101.49772          |                   |            |  | 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            | 101.51687          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN785 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00041          |                   |            |  | 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>         |            |
| CLN786 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.30935          |                   |            |  | 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>         |            |
| CLN787 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00041          |                   |            |  | 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 |        |            |           |           | 0.00000            | 109.20308          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN788 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN788</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN789 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 109.03575          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN789 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN789</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN790 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN790 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN790</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN791 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 98.44700           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN791 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN791</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN792 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN792 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN792</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN794 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.54607          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN794 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN794</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN795 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN795 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN795</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN796 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00048          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN796 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN796</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN797 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN797 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN797</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN797 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61986          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN798 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN798</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN798 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.62812          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN799 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN799</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN799 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.62812          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN800 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN800</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN800 On 28/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.95178          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN801 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN801</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN801 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 89.01976           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN802 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN802</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN802 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN803 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN803</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN803 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.45942          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN804 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN804</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN804 On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.89442          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN805 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN805</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN805 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.63694          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN806 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN806</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN806 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.95650          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN807 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN807</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN807 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.51512          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN808 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN808</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN808 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.31807          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN809 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN809</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 9.21000   | 97.23576  | 9.21000            | 97.21172           |                   |            |  | 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>         |            |
| CLN81 On 26/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.31970          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN810 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN810</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN811 On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.84928          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN811 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN811</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.61971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN815 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN815</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.61994          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN816 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN816</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.63694          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN817 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN817</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/01/2030 Spot Bond  |        |            |           |           | 0.00000            | 101.44550          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN818 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN818</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN81 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.61971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN819 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN819</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN82 On 31/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.61994          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN820 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN820</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN82 On 31/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.00049          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN821 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN821</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN82 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 98.73700           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN822 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN822</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN821 On 31/07/2029 Spot Bond |        |            |           |           | 0.00000            | 97.12100           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN823 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN823</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN824 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61994          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN824 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN824</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN825 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61994          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN825 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN825</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN826 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.61959          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN826 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN826</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN827 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61994          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN827 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN827</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN828 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 90.02729           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN828 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN828</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN829 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61971          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN829 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN829</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN830 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 105.44211          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN830 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN830</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN831 On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.78854          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN831 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN831</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN832 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.61959          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN832 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN832</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN833 On 31/01/2030 Spot Bond |        |            | 9.43000   | 9.43000   | 9.43000            | 102.79891          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN833 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN833</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN834 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94713          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN834 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN834</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN834 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.94727          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN835 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN835</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN835 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94728          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN836 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN836</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN836 On 31/08/2029 Spot Bond |        |            |           |           | 0.00000            | 100.94718          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN837 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN837</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN837 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00048          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN838 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN838</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN838 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.35789          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN839 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN839</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN839 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99474           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN840 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN840</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN840 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 96.66600           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN841 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN841</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN841 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 96.03100           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN842 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN842</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN842 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 96.15300           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN843 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN843</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN843 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.66983          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN844 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN844</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN844 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00280          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN845 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN845</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN845 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00296          |                   |            |  | 0.00        | 0                |              |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN846 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN846</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN847 On 31/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00049          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN847 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN847</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN848 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00048          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN848 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN848</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN849 On 31/03/2029 Spot Bond |        |            |           |           | 0.00000            | 100.00011          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN849 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN849</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN850 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.73310          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN850 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN850</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN851 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.06920          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN851 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN851</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN852 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.36052          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN852 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN852</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN853 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.37626          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN853 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN853</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN854 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.39985          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN854 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN854</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN855 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.40733          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN855 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN855</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN856 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.31384          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN856 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN856</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN857 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.48440          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN857 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN857</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN85( On 28/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.84975           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN858 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN858</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61994          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN860 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN860</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.37926          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN861 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN861</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.35677          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN862 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN862</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.63156          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN863 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN863</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 115.47779          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN864 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN864</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 20/12/2029 Spot Bond |        |            | 12.81000  | 12.81000  | 12.81000           | 102.27000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN865 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN865</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 22/06/2030 Spot Bond |        |            | 14.48000  | 14.48000  | 14.48000           | 103.84800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN866 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN866</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.80239          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN867 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN867</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 31/07/2023 Spot Bond |        |            | 7.00000   | 7.00000   | 7.00000            | 88.67015           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN868 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN868</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN86( On 15/07/2029 Spot Bond |        |            |           |           | 0.00000            | 101.41082          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN869 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN869</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN87( On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.42810          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN870 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 Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For CLN870</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.41940          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN871 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN871</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 30/09/2029 Spot Bond |        |            | 11.25000  | 11.25000  | 11.25000           | 85.15910           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN872 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN872</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94713          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN873 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN873</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.36614          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN874 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN874</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 102.03114          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN875 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN875</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 102.03114          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN876 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN876</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41453          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN877 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN877</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.40719          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN878 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN878</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN87 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00013          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN879 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN879</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN88 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00013          |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN880 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN880</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN88 On 31/07/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 86.76200           |                   |            |  | 0.00        | 0                |              |
| <b>Total CLN881 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For CLN881</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| CLN88 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.40196          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN882 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN882</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN882 On 31/07/2024 Spot Bond |        |            | 11.06000  | 11.06000  | 11.06000           | 85.52823           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN883 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN883</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN883 On 31/07/2024 Spot Bond |        |            | 11.26000  | 11.26000  | 11.26000           | 84.32114           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN884 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN884</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN884 On 31/07/2024 Spot Bond |        |            | 11.26000  | 11.26000  | 11.26000           | 84.32114           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN885 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN885</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN885 On 31/07/2024 Spot Bond |        |            | 11.29000  | 11.29000  | 11.29000           | 84.14234           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN886 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN886</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN886 On 31/07/2024 Spot Bond |        |            | 11.26500  | 11.26500  | 11.26500           | 84.29130           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN887 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN887</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN887 On 15/09/2027 Spot Bond |        |            | 5.65000   | 5.65000   | 5.65000            | 123.58884          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN888 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN888</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN888 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN889 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN889</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN889 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.39805          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN890 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN890</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN890 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN891 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN891</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN891 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.37857          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN892 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN892</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN892 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61994          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN893 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN893</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN894 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36862          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN894 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN894</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN895 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94713          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN895 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN895</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN896 On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00042          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN896 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN896</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN897 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00010          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN897 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN897</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN898 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN898 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN898</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN899 On 30/09/2024 Spot Bond |        |            | 11.51500  | 11.51500  | 11.51500           | 66.27176           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN899 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN899</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN900 On 30/09/2024 Spot Bond |        |            | 11.61500  | 11.61500  | 11.61500           | 65.77993           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN900 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN900</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN901 On 20/12/2027 Spot Bond |        |            | 11.48000  | 11.48000  | 11.48000           | 102.75019          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN901 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN901</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN902 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.63700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN902 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN902</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN903 On 20/12/2027 Spot Bond |        |            | 10.99000  | 10.99000  | 10.99000           | 101.22551          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN903 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN903</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN904 On 15/09/2029 Spot Bond |        |            |           |           | 0.00000            | 100.55638          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN904 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN904</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN905 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 100.42225          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN905 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 CLN905</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN905 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.39542          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN906 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN906</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN906 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.49436          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN907 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN907</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN907 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.35800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN908 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN908</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN908 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 99.17800           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN909 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN909</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN909 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53709          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN910 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN910</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN910 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44534          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN911 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN911</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 10.07000  | 101.83213 | 10.07000           | 101.80518          |                   |            |  | 0.00        | 0                |            |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 11.19500  | 101.12887 | 11.19500           | 101.09861          |                   |            |  | 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  |        |            | 11.16000  | 99.44841  | 11.16000           | 99.41875           |                   |            |  | 0.00        | 0                |            |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COT01 On 03/04/2023 Spot Bond  |        |            | 9.53500   | 102.17936 | 9.53500            | 102.15328          |                   |            |  | 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  |        |            | 12.96500  | 92.27509  | 12.96500           | 92.24325           |                   |            |  | 0.00        | 0                |            |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.55500  | 92.49608  | 11.55500           | 92.46754           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.91466          |                   |            |  | 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  |        |            | 10.30500  | 10.30500  | 10.30500           | 101.47786          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY04 On 21/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.77820          |                   |            |  | 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            | 101.11074          |                   |            |  | 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>         |            |
| DSY06 On 21/05/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.48425          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY07 On 21/05/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.92391          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DTF001 On 28/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DTF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DTF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DTF002 On 28/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01775          |                   |            |  | 0.00        | 0                |            |
| <b>Total DTF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DTF002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DTF003 On 14/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45364          |                   |            |  | 0.00        | 0                |            |
| <b>Total DTF003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DTF003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DTF004 On 14/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.46214          |                   |            |  | 0.00        | 0                |            |
| <b>Total DTF004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DTF004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DV23 On 27/02/2023 Spot Bond   |        |            | 7.20000   | 103.89332 | 7.20000            | 103.87305          |                   |            |  | 0.00        | 0                |            |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 91.46778  | 100.00000          | 91.25000           |                   |            |  | 0.00        | 0                |                     |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 91.46778  | 100.00000          | 91.25000           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DV24 On 18/02/2024 Spot Bond   |        |            | 9.62000   | 103.71179 | 9.62000            | 103.68532          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.63882 | 9.69000            | 103.61218          |                   |            |  | 0.00        | 0                |                     |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.63882 | 9.69000            | 103.61218          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DV27 On 02/02/2027 Spot Bond   |        |            | 10.50500  | 100.40733 | 10.50500           | 100.37940          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DV27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.53000  | 97.63006  | 11.53000           | 97.60032           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.79187 | 10.10000           | 103.76408          |                   |            |  | 0.00        | 0                |                     |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.79187 | 10.10000           | 103.76408          |                   |            |  | 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>         |                     |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.73450          |                   |            |  | 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            | 100.11672          |                   |            |  | 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            | 97.84090           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF27 On 02/04/2029 Spot Bond  |        |            |           |           | 0.00000            | 98.08569           |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.50053          |                   |            |  | 0.00        | 0                | 4,100,000,00        |
| <b>Total DVFB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,100,000,00</b> |
| <b>Total For DVFB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,100,000,00</b> |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| DVFB2 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.80022           |                   |            |  | 0.00        | 0                |                       |
| <b>Total DVFB25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For DVFB25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| DVFB2 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.11182          |                   |            |  | 0.00        | 0                |                       |
| <b>Total DVFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For DVFB26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| DVFB2 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31498          |                   |            |  | 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            | 101.15375          |                   |            |  | 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            | 101.36537          |                   |            |  | 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            | 101.69799          |                   |            |  | 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            | 103.34050          |                   |            |  | 0.00        | 0                | 200,000,00            |
| <b>Total DVFB31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>     |
| <b>Total For DVFB31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>     |
| DVFC2 On 15/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.16109          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.53123          |                   |            |  | 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>         |                       |
| ECN24 On 14/03/2024 Spot Bond |        |            | 9.01000   | 104.09177 | 9.01000            | 104.06643          |                   |            |  | 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 |        |            | 5.75000   | 116.36295 | 5.75000            | 116.33058          |                   |            |  | 0.00        | 0                |                       |
| <b>Total ECN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For ECN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| EL037 On 31/01/2037 Spot Bond |        |            | 5.55000   | 102.21062 | 5.55000            | 102.18299          |                   |            |  | 0.00        | 0                | 100,000,000,00        |
| <b>Total EL037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000,00</b> |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere            |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000.00</b> |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 149.51490 | 2.25000            | 149.48763          |                   |            |  | 0.00        | 0                |                       |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| EL28 On 02/05/2028 Spot Bond    |        |            | 4.93000   | 154.38251 | 4.93000            | 154.34297          |                   |            |  | 0.00        | 0                |                       |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.89500   | 139.21489 | 4.89500            | 139.17939          |                   |            |  | 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    |        |            | 4.90000   | 135.38615 | 4.90000            | 135.35189          |                   |            |  | 0.00        | 0                |                       |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| EL31 On 02/06/2031 Spot Bond    |        |            | 5.57000   | 118.12727 | 5.57000            | 118.09509          |                   |            |  | 0.00        | 0                |                       |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| EL36 On 31/01/2036 Spot Bond    |        |            | 5.42000   | 105.94620 | 5.42000            | 105.91792          |                   |            |  | 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   | 149.51490 | 2.25000            | 149.48763          |                   |            |  | 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            | 165.96786          |                   |            |  | 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            | 163.27399          |                   |            |  | 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>         |                       |
| ELN004 On 23/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 152.85628          |                   |            |  | 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            | 127.00552          |                   |            |  | 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            | 126.13492          |                   |            |  | 0.00        | 0                |                       |

| Contract Details               | 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            | 122.83536          |                   |            |  | 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            | 114.19630          |                   |            |  | 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 15/04/2024 Spot Bond |        |            |           |           | 0.00000            | 109.88174          |                   |            |  | 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            | 111.62433          |                   |            |  | 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            | 92.42318           |                   |            |  | 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>         |            |
| ELN015 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74155          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN016 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.05100           |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN017 On 12/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.84795          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN018 On 02/04/2027 Spot Bond |        |            |           |           | 0.00000            | 104.15831          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN019 On 20/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19518          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 10.61500  | 100.97979 | 10.61500           | 100.95093          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intert        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| EMM04 On 16/05/2028 Spot Bond  |        |            | 12.53000  | 12.53000  | 12.53000           | 93.58690           |                   |            |  | 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  |        |            | 12.58000  | 12.58000  | 12.58000           | 97.46252           |                   |            |  | 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  |        |            | 10.70500  | 10.70500  | 10.70500           | 99.66989           |                   |            |  | 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  |        |            | 10.70500  | 10.70500  | 10.70500           | 99.44745           |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 12.58000  | 12.58000  | 12.58000           | 101.11429          |                   |            |  | 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  |        |            | 11.72500  | 11.72500  | 11.72500           | 97.37222           |                   |            |  | 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  |        |            | 15.08000  | 15.08000  | 15.08000           | 90.14060           |                   |            |  | 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            | 100.97620          |                   |            |  | 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            | 100.65175          |                   |            |  | 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            | 100.52539          |                   |            |  | 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>         |                   |
| EPF021 On 02/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81718          |                   |            |  | 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            | 100.91550          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EPF022 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For EPF022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPF02: On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.67710          |                   |            |  | 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>         |              |
| EPF02: On 14/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.50051          |                   |            |  | 0.00        | 0                |              |
| <b>Total EPF024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPF024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPF02: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.53900          |                   |            |  | 0.00        | 0                |              |
| <b>Total EPF025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPF025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPF02: On 10/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.15310          |                   |            |  | 0.00        | 0                |              |
| <b>Total EPF026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPF026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPFC5 On 14/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.47638          |                   |            |  | 0.00        | 0                |              |
| <b>Total EPFC51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPFC51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPFC5: On 10/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09450          |                   |            |  | 0.00        | 0                |              |
| <b>Total EPFC52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPFC52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EQT00: On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11783          |                   |            |  | 0.00        | 0                |              |
| <b>Total EQT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EQT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EQT00: On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.95611          |                   |            |  | 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            | 101.33353          |                   |            |  | 0.00        | 0                |              |
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EQT00: On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42164          |                   |            |  | 0.00        | 0                |              |
| <b>Total EQT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EQT006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EQT00: On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29392          |                   |            |  | 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            | 99.86046           |                   |            |  | 0.00        | 0                |              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total EQT008 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT008</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT01(On 12/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20523          |                   |            |  | 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>         |            |
| EQT01(On 11/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04149          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT01(On 11/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09627          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT01(On 11/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.11499          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT013 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT013</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B(On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03605          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B(On 17/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.07446          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3C(On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.05516          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3C8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3C8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3C(On 17/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.09358          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3C9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3C9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA2(On 17/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05544          |                   |            |  | 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>         |            |
| ERSA2(On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.05270          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERSA29 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERSA29</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA3(On 17/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.04896          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERSA30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERSA30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| ES23 On 25/01/2023 Spot Bond   |        |            | 7.70000   | 104.53688 | 7.70000            | 104.51494          |                   |                           | 0.00        | 0                 | 97,000,000,00        |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>97,000,000,00</b> |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>97,000,000,00</b> |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 104.39934 | 10.00000           | 104.37092          |                   |                           | 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   |        |            | 9.62500   | 97.15978  | 9.62500            | 97.13470           |                   | 109,725,000,000.00        |             | 11,400,000        | 2,455,700,00         |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>109,725,000,000.00</b> |             | <b>11,400,000</b> | <b>2,455,700,00</b>  |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>109,725,000,000.00</b> |             | <b>11,400,000</b> | <b>2,455,700,00</b>  |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.00832 | 7.85000            | 101.98675          |                   |                           | 0.00        | 0                 |                      |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| ES33 On 15/09/2033 Spot Bond   |        |            | 12.27500  | 74.25479  | 12.26000           | 74.30066           |                   | 162,030,000,000.00        |             | 13,200,000        | 826,600,00           |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>162,030,000,000.00</b> |             | <b>13,200,000</b> | <b>826,600,00</b>    |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>162,030,000,000.00</b> |             | <b>13,200,000</b> | <b>826,600,00</b>    |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.28333 | 7.50000            | 102.26252          |                   |                           | 0.00        | 0                 |                      |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| ES42 On 25/04/2042 Spot Bond   |        |            | 12.55500  | 72.40742  | 12.53500           | 72.49215           |                   | 95,418,000,000.00         |             | 7,600,000         | 4,003,800,00         |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>95,418,000,000.00</b>  |             | <b>7,600,000</b>  | <b>4,003,800,00</b>  |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>95,418,000,000.00</b>  |             | <b>7,600,000</b>  | <b>4,003,800,00</b>  |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.63695 | 8.50000            | 101.61372          |                   |                           | 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>          |                      |
| ETK001 On 03/06/2032 Spot Bond |        |            | 11.57000  | 11.57000  | 11.57000           | 98.60121           |                   |                           | 0.00        | 0                 |                      |
| <b>Total ETK001 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ETK001</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| ETK002 On 03/06/2037 Spot Bond |        |            | 14.27500  | 14.27500  | 14.27500           | 92.64366           |                   |                           | 0.00        | 0                 |                      |
| <b>Total ETK002 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For ETK002</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                      |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.52393          |                   |                           | 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>          |                      |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07819          |                   |                           | 0.00        | 0                 |                      |
| <b>Total FIFB17 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 FIFB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42164          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FIFB19 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39674          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FIFB20 On 21/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.92380          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FIFB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FIFB20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FIFG01 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.40991          |                   |            |  | 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            | 101.02864          |                   |            |  | 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>         |                   |
| FIFG03 On 22/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90300          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FIFG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FIFG03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FIFG04 On 22/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94863          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FIFG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FIFG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FIFG05 On 22/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.96005          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FIFG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FIFG05</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>         |                   |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.72855          |                   |            |  | 0.00        | 0                | 330,000,00        |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>330,000,00</b> |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>330,000,00</b> |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.03266          |                   |            |  | 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            | 101.72509          |                   |            |  | 0.00        | 0                |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 9.28500   | 103.47492 | 9.28500            | 103.44912          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRB28 On 02/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.60578          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRB28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRB28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRB29 On 19/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 103.39961          |                   |            |  | 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  |        |            | 9.20500   | 98.78063  | 9.20500            | 98.75622           |                   |            |  | 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            | 101.58537          |                   |            |  | 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>           |                    |
| FRB32 On 28/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.03345          |                   |            |  | 0.00        | 380,000,000        | 700,000,000        |
| <b>Total FRB32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>380,000,000</b> | <b>700,000,000</b> |
| <b>Total For FRB32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>380,000,000</b> | <b>700,000,000</b> |
| FRB33 On 29/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.03582          |                   |            |  | 0.00        | 0                  | 500,000,000        |
| <b>Total FRB33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b> |
| <b>Total For FRB33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b> |
| FRB34 On 02/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.92518          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRB34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRB34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 4.85000   | 323.37344 | 4.85000            | 323.29155          |                   |            |  | 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 |        |            | 3.78500   | 3.78500   | 3.78500            | 165.23505          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.59000   | 213.49509 | 4.59000            | 213.44250          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRBI29 On 31/03/2029 Spot Bond |        |            | 5.15000   | 5.15000   | 5.15000            | 112.98050          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 5.45500   | 5.45500   | 5.45500            | 227.46975          |                   |            |  | 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 |        |            | 5.55000   | 97.79517  | 5.55000            | 97.76858           |                   |            |  | 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 |        |            | 5.50000   | 97.43212  | 5.50000            | 97.40567           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ02 On 28/10/2024 Spot Bond |        |            | 8.87552   | 8.87552   | 8.87552            | 85.54807           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ03 On 10/12/2024 Spot Bond |        |            | 8.87230   | 8.87230   | 8.87230            | 84.70023           |                   |            |  | 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>         |            |
| FRC169 On 31/01/2025 Spot Bond |        |            | 5.06000   | 5.06000   | 5.06000            | 161.11278          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC178 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC181 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 95.35037           |                   |            |  | 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>         |            |
| FRC256 On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 103.09851          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC267 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.99461          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC271 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.49450          |                   |            |  | 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 Interc        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC27: On 30/01/2023 Spot Bond |        |            | 10.18400  | 10.18400  | 10.18400           | 104.00846          |                   |            |  | 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>         |                   |
| FRC28: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38325          |                   |            |  | 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 |        |            | 6.63000   | 6.63000   | 6.63000            | 123.72474          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC28: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.44634          |                   |            |  | 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 27/02/2023 Spot Bond |        |            | 6.46000   | 6.46000   | 6.46000            | 121.47519          |                   |            |  | 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>         |                   |
| FRC29: On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10845          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| FRC29: On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12203          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| FRC29: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.66055          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC30: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.18774          |                   |            |  | 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            | 102.63696          |                   |            |  | 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            | 100.96577          |                   |            |  | 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            | 101.82298          |                   |            |  | 0.00        | 0                |                   |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC305 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC305</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC305: On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88281          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC306 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC306</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC306: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75429          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC308 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC308</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC308: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34750          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC309 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC309</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC309: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37860          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC310 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC310</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC310: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40193          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC313 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC313</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC313: On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 102.71198          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC315 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC315</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC315: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.50719          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC316 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC316</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC316: On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 101.47690          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC317 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC317</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC317: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37560          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC318: On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.40165          |                   |            |  | 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>         |            |
| FRC319: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49509          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC323 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC323</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRC32: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38101          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC32: On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00011          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC32: On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21274          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC33: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17045          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC33: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.39379          |                   |            |  | 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            | 100.86457          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC34: On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13830          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC34: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44971          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC34: On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33027          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total FRC343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For FRC343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| FRC34: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.42093          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC34: On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33125          |                   |            |  | 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            | 101.79364          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC348 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For FRC348</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC34: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.57790          |                   |            |  | 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 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.50651          |                   |            |  | 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            | 100.90164          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC35: On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74628          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC352 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC352</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC35: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.71095          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC35: On 30/09/2023 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>         |              |
| FRC35: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.63007          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC35: On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59362          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC356 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC356</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC35: On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60669          |                   |            |  | 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>         |              |
| FRC36: On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60621          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC36: On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.50140          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC36: On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09415          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36: On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.36323          |                   |            |  | 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            | 101.38479          |                   |            |  | 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            | 101.69681          |                   |            |  | 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            | 92.12413           |                   |            |  | 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            | 100.94378          |                   |            |  | 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            | 90.92530           |                   |            |  | 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            | 91.07783           |                   |            |  | 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            | 101.72804          |                   |            |  | 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            | 101.72232          |                   |            |  | 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            | 92.48104           |                   |            |  | 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            | 101.77340          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC37( On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 89.27196           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC37( On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 89.11943           |                   |            |  | 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            | 100.35560          |                   |            |  | 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            | 100.32022          |                   |            |  | 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 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38482          |                   |            |  | 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>         |            |
| FRC38( On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01143          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38( On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01143          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38( On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98976          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38( On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98976          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38( On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94576          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38( On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.61998          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39( On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77384          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC390 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For FRC390</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC39: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.14850          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC392 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC392</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC39: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29776          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC393 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC393</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC39: On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.05013          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC39: On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.61995          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC39: On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.68374          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC39: On 31/03/2023 Spot Bond |        |            | 14.47500  | 14.47500  | 14.47500           | 98.67791           |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC39: On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.78065          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC39: On 21/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.90144          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC40: On 19/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.98269          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC400</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC40: On 19/01/2027 Spot Bond |        |            | 10.82000  | 10.82000  | 10.82000           | 103.75636          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC401 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC40: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.48382          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRC402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRC402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRC40: On 19/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.35698          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC403 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC403</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC403 On 19/05/2026 Spot Bond |        |            | 13.17500  | 13.17500  | 13.17500           | 101.00157          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC404 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC404</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC404 On 19/01/2027 Spot Bond |        |            | 10.81500  | 10.81500  | 10.81500           | 105.96963          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC405 On 06/07/2027 Spot Bond |        |            |           |           | 0.00000            | 99.91469           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC406 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 102.09689          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC407 On 23/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34695          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC408 On 23/09/2025 Spot Bond |        |            | 11.36500  | 11.36500  | 11.36500           | 102.61281          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC409 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.61998          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC410 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.74098          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC411 On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.02935          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC412 On 30/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.80527          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC413 On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.05093          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC414</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC41: On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.99343          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 99.79949           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.74083          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.02574          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC41: On 30/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.79179          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61998          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.06920          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.07244          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 100.07244          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.96598          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61988          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.10679          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC426 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 FRC426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.11210          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.36653          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC428 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC428</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42: On 31/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.62005          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.73481          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94734          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61991          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94734          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.99313          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 20/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.92300          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC435 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC435</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.39236          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/01/2030 Spot Bond |        |            | 9.70500   | 9.70500   | 9.70500            | 105.70893          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.52545          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC438 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC438</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC438 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.52982          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC440 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.75043          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC440</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC441 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.95650          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC442 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.95650          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC443 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.40553          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC443 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC443</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC444 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.31472          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC445 On 28/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.54944          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC446 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94734          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC446 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC446</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC447 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.54919          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC447 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC447</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC448 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.40793          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC448 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC448</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC449 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.41178          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRC45( On 20/12/2030 Spot Bond |        |            |           |           | 0.00000            | 100.32348          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 5.10000   | 109.06666 | 5.10000            | 109.03822          |                   |            |  | 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  |        |            | 5.30000   | 118.13695 | 5.30000            | 118.10580          |                   |            |  | 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>         |                      |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.78794          |                   |            |  | 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            | 101.50470          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.37991          |                   |            |  | 0.00        | 0                | 15,000,000,00        |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000,00</b> |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000,00</b> |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.19670          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.66900          |                   |            |  | 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>         |                      |
| FRJ27S On 20/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.56556          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ27S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRJ27S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRJ28 On 22/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.22412          |                   |            |  | 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            | 101.69507          |                   |            |  | 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>         |                      |
| FRJ29S On 20/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.54933          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRJ29S 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 FRJ29S</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| FRJ31 On 22/06/2031 Spot Bond |        |            |           |           | 0.00000            | 100.29040          |                   |                             |  | 0.00               | 0                  |            |
| <b>Total FRJ31 SPOT</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRJ31</b>        |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| FRS10 On 15/01/2024 Spot Bond |        |            | 4.83800   | 4.83800   | 4.83800            | 105.10686          |                   |                             |  | 0.00               | 0                  |            |
| <b>Total FRS100 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRS100</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.27000   | 5.27000   | 5.27000            | 118.52495          |                   |                             |  | 0.00               | 0                  |            |
| <b>Total FRS101 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRS101</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22634          |                   |                             |  | 0.00               | 0                  |            |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.41000   | 116.61514 | 5.41000            | 116.58403          |                   |                             |  | 0.00               | 0                  |            |
| <b>Total FRS108 SPOT</b>      |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For FRS108</b>       |        |            |           |           |                    |                    |                   |                             |  | <b>0.00</b>        | <b>0</b>           |            |
| FRS10 On 07/12/2033 Spot Bond |        |            | 5.47000   | 227.23337 | 5.47000            | 227.17207          |                   |                             |  | 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 On 31/01/2038 Spot Bond |        |            | 5.55000   | 114.71219 | 5.55000            | 114.68118          |                   | 2,109,000,000,000.00        |  | 380,000,000        | 190,000,000        |            |
| <b>Total FRS110 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>2,109,000,000,000.00</b> |  | <b>380,000,000</b> | <b>190,000,000</b> |            |
| <b>Total For FRS110</b>       |        |            |           |           |                    |                    |                   | <b>2,109,000,000,000.00</b> |  | <b>380,000,000</b> | <b>190,000,000</b> |            |
| FRS11 On 07/12/2033 Spot Bond |        |            | 5.47000   | 5.47000   | 5.47000            | 227.17207          |                   |                             |  | 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 On 31/01/2025 Spot Bond |        |            | 4.96000   | 161.47248 | 4.96000            | 161.43135          |                   |                             |  | 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 On 31/01/2038 Spot Bond |        |            | 3.70500   | 115.21860 | 3.70500            | 115.19310          |                   |                             |  | 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 On 31/01/2038 Spot Bond |        |            | 5.35000   | 117.44229 | 5.35000            | 117.41115          |                   |                             |  | 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 On 07/12/2033 Spot Bond |        |            | 5.59000   | 224.86878 | 5.59000            | 224.80739          |                   |                             |  | 0.00               | 0                  |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS120 On 07/12/2033 Spot Bond |        |            | 5.64000   | 223.89220 | 5.64000            | 223.83077          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS121 On 31/01/2025 Spot Bond |        |            | 4.14000   | 164.11224 | 4.14000            | 164.07402          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS122 On 07/12/2033 Spot Bond |        |            | 5.67000   | 223.30866 | 5.67000            | 223.24725          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS123 On 31/01/2038 Spot Bond |        |            | 5.55000   | 114.71219 | 5.55000            | 114.68118          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS124 On 31/03/2028 Spot Bond |        |            | 5.03000   | 209.07223 | 5.03000            | 209.01826          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS126 On 31/01/2038 Spot Bond |        |            | 6.30000   | 105.13323 | 6.30000            | 105.10273          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/03/2028 Spot Bond |        |            | 5.24000   | 206.99859 | 5.24000            | 206.94401          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS129 On 31/03/2028 Spot Bond |        |            | 5.30000   | 206.41050 | 5.30000            | 206.35573          |                   |            |  | 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 |        |            | 6.18000   | 213.66126 | 6.18000            | 213.59958          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS132 On 31/01/2038 Spot Bond |        |            | 6.25000   | 105.74090 | 6.25000            | 105.71035          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS134 On 31/01/2038 Spot Bond |        |            | 5.55000   | 5.55000   | 5.55000            | 114.68118          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS136 On 31/01/2038 Spot Bond |        |            | 5.53000   | 114.98175 | 5.53000            | 114.95071          |                   |            |  | 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>         |            |
| FRS137 On 31/03/2028 Spot Bond |        |            | 5.11000   | 208.27946 | 5.11000            | 208.22526          |                   |            |  | 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>         |            |
| FRS138 On 07/12/2033 Spot Bond |        |            | 5.95000   | 217.94906 | 5.95000            | 217.88746          |                   |            |  | 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>         |            |
| FRS142 On 31/03/2028 Spot Bond |        |            | 5.24000   | 206.99859 | 5.24000            | 206.94401          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS143 On 31/03/2028 Spot Bond |        |            | 5.24000   | 206.99859 | 5.24000            | 206.94401          |                   |            |  | 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>         |            |
| FRS145 On 31/03/2028 Spot Bond |        |            | 4.64100   | 212.97696 | 4.64100            | 212.92420          |                   |            |  | 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>         |            |
| FRS146 On 31/01/2025 Spot Bond |        |            | 4.91000   | 161.63190 | 4.91000            | 161.59094          |                   |            |  | 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>         |            |
| FRS149 On 31/03/2028 Spot Bond |        |            | 5.59000   | 203.59500 | 5.59000            | 203.53939          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/03/2028 Spot Bond |        |            | 5.63000   | 203.21013 | 5.63000            | 203.15443          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS151 On 31/01/2025 Spot Bond |        |            | 4.88000   | 161.72764 | 4.88000            | 161.68679          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 5.10500   | 208.32892 | 5.10500            | 208.27472          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS153 On 31/03/2028 Spot Bond |        |            | 5.64000   | 5.64000   | 5.64000            | 203.05832          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS153 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS17: On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.82439          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS17: On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS18: On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45783          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS18: On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03905          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS18: On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 164.99377          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS18: On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 137.28901          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS18: On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 184.07957          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS19: On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 228.75083          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS19: On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16314          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS19: On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27947          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS20: On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11053          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS20: On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89866          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS201 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.84003          |                   |            |  | 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            | 100.97726          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS209 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS217 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS218 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.08453          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS219 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32677          |                   |            |  | 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 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.57987          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS223 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.39730          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS224 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33027          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS225 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.35167          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS22{ 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>         |            |
| FRS23{ On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.14340          |                   |            |  | 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>         |            |
| FRS23{ 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>         |            |
| FRS23{ 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>         |            |
| FRS23{ 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>         |            |
| FRS23{ 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>         |            |
| FRS23{ On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 125.53787          |                   |            |  | 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>         |            |
| FRS23{ 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>         |            |
| FRS23{ On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 107.39718          |                   |            |  | 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>         |            |
| FRS24{ On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 107.22793          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24{ On 12/12/2025 Spot Bond |        |            |           |           | 0.00000            | 72.19295           |                   |            |  | 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            | 100.86540          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS243 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 Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For FRS243</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS24 On 29/12/2025 Spot Bond |        |            |           |           | 0.00000            | 108.87294          |                   |            |  | 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 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.45106          |                   |            |  | 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 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 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 97.31857           |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS253 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS253</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS25 On 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75338          |                   |            |  | 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 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            | 110.76339          |                   |            |  | 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>         |              |
| FRS26 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08181          |                   |            |  | 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            | 100.98626          |                   |            |  | 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 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.10540          |                   |            |  | 0.00        | 0                |              |
| <b>Total FRS266 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For FRS266</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| FRS26 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 112.90929          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS267 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 100.10601          |                   |            |  | 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 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.10550          |                   |            |  | 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 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            | 100.12408          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS278 On 21/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40920          |                   |            |  | 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>         |            |
| FRS279 On 31/03/2032 Spot Bond |        |            | 9.53000   | 9.53000   | 9.53000            | 102.45954          |                   |            |  | 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>         |            |
| FRS280 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>         |            |
| FRS281 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10997          |                   |            |  | 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>         |            |
| FRS282 On 28/02/2031 Spot Bond |        |            | 10.45500  | 10.45500  | 10.45500           | 98.15639           |                   |            |  | 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>         |            |
| FRS284 On 28/02/2031 Spot Bond |        |            | 10.45500  | 10.45500  | 10.45500           | 98.15639           |                   |            |  | 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>         |            |
| FRS285 On 25/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.55409          |                   |            |  | 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>         |            |

| 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 13/11/2023 Spot Bond |        |            |           |           | 0.00000            | 97.92001           |                   |            |  | 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 |        |            | 11.63400  | 11.63400  | 11.63400           | 93.43822           |                   |            |  | 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 12/02/2024 Spot Bond |        |            |           |           | 0.00000            | 93.37417           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 20/01/2023 Spot Bond |        |            |           |           | 0.00000            | 89.89514           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS292 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS292</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 26/01/2023 Spot Bond |        |            |           |           | 0.00000            | 94.69280           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS293 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS293</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS295 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS295</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 14/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS296 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS296</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS297 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS297</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 09/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.88709          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS298 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS298</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 12/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.20389          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS299 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS299</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 16/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.06805          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS301 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 FRS301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS301 On 19/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS302 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS303 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS304 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92768           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS305 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61998          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS306 On 22/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS307 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS307</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS307 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44970          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS308 On 13/07/2027 Spot Bond |        |            |           |           | 0.00000            | 105.21266          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS309 On 21/09/2023 Spot Bond |        |            | 9.70500   | 9.70500   | 9.70500            | 103.60731          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS310 On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35653          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS311 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 103.24262          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS312 On 27/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34142          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS314 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56111          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 4.49000   | 4.49000   | 4.49000            | 324.33100          |                   |            |  | 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  |        |            | 3.87000   | 326.20738 | 3.87000            | 326.13337          |                   |            |  | 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  |        |            | 4.23000   | 4.23000   | 4.23000            | 325.08495          |                   |            |  | 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>         |            |
| FRS62 On 04/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.31220          |                   |            |  | 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  |        |            | 5.25000   | 108.30563 | 5.25000            | 108.27722          |                   |            |  | 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  |        |            | 4.96000   | 66.45867  | 4.96000            | 111.71153          |                   |            |  | 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  |        |            | 4.03000   | 4.03000   | 4.03000            | 164.43267          |                   |            |  | 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  |        |            | 4.31000   | 4.31000   | 4.31000            | 163.52167          |                   |            |  | 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  |        |            | 5.29000   | 5.29000   | 5.29000            | 322.02816          |                   |            |  | 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  |        |            | 7.67000   | 7.67000   | 7.67000            | 102.66685          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRX23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| FRX24 On 10/12/2024 Spot Bond |        |            | 8.74500   | 104.21810 | 8.74500            | 104.19360          |                   |                             | 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 |        |            | 8.92500   | 106.13231 | 8.92500            | 106.10712          |                   |                             | 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 |        |            | 9.16000   | 103.50914 | 9.16000            | 103.48368          |                   | 6,137,200,000,000.00        |             | 670,000,000        | 335,000,000        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>6,137,200,000,000.00</b> |             | <b>670,000,000</b> | <b>335,000,000</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   | <b>6,137,200,000,000.00</b> |             | <b>670,000,000</b> | <b>335,000,000</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 9.20500   | 106.67298 | 9.20500            | 106.64646          |                   |                             | 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 |        |            | 9.98500   | 105.00745 | 9.98500            | 104.97964          |                   |                             | 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 |        |            | 10.38000  | 101.04147 | 10.38000           | 101.01368          |                   |                             | 0.00        | 0                  |                    |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.52000  | 98.00421  | 10.52000           | 97.97690           |                   |                             | 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 |        |            | 10.68000  | 101.81531 | 10.68000           | 101.78621          |                   |                             | 0.00        | 0                  |                    |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.95000  | 71.21043  | 11.95000           | 71.18772           |                   |                             | 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>           |                    |
| FS6A3 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99434          |                   |                             | 0.00        | 0                  |                    |
| <b>Total FS6A3 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FS6A3</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| FS6B1 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87699          |                   |                             | 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            | 100.84777          |                   |                             | 0.00        | 0                  |                    |
| <b>Total FS7A2 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 FS7A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FS7A3 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86760          |                   |            |  | 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            | 100.87344          |                   |            |  | 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>         |                      |
| FST3A On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.52459          |                   |            |  | 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>         |                      |
| FST3A On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.55530          |                   |            |  | 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>         |                      |
| GBL06 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64446          |                   |            |  | 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> |
| GH5A2 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21343          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5A21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5A21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GH5A3 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.92624          |                   |            |  | 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            | 100.95998          |                   |            |  | 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            | 101.19150          |                   |            |  | 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 |        |            | 4.75000   | 115.75104 | 4.75000            | 115.72204          |                   |            |  | 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            | 101.73729          |                   |            |  | 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 |        |            | 8.57900   | 103.34237 | 8.57900            | 103.31852          |                   |            |  | 0.00        | 0                |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16444          |                   |            |  | 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 |        |            | 7.71500   | 104.88205 | 7.71500            | 104.86025          |                   |            |  | 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>         |            |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.45746          |                   |            |  | 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            | 100.65708          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.37400          |                   |            |  | 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            | 102.04475          |                   |            |  | 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            | 100.03537          |                   |            |  | 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            | 100.54960          |                   |            |  | 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            | 101.06480          |                   |            |  | 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            | 100.84727          |                   |            |  | 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            | 101.70108          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.03840          |                   |            |  | 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            | 102.52829          |                   |            |  | 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            | 100.06497          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00023          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.37257          |                   |            |  | 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>         |            |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10960          |                   |            |  | 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            | 101.38894          |                   |            |  | 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            | 100.49683          |                   |            |  | 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            | 102.01011          |                   |            |  | 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            | 101.88818          |                   |            |  | 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>         |            |
| GRT49 On 10/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.51343          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT50 On 10/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.49357          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT50 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 GRT50</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| GRT51 On 14/12/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.48502          |                   |            |                        | 0.00           | 0                |            |
| <b>Total GRT51G SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For GRT51G</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| GRT52 On 14/12/2032 Spot Bond  |        |            |           |           | 0.00000            | 100.50644          |                   |            |                        | 0.00           | 0                |            |
| <b>Total GRT52G SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For GRT52G</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| GS000 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.06369          |                   |            |                        | 0.00           | 0                |            |
| <b>Total GS0009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For GS0009</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| H10T1 On 26/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.88388          |                   |            |                        | 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>         |            |
| H10T4 On 23/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.10365          |                   |            |                        | 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>         |            |
| H10T5 On 27/03/2024 Spot Bond  |        |            | 9.33500   | 9.33500   | 9.33500            | 100.05683          |                   |            |                        | 0.00           | 0                |            |
| <b>Total H10T5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For H10T5</b>         |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| H12T1 On 20/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.15715          |                   |            |                        | 0.00           | 0                |            |
| <b>Total H12T16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For H12T16</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| H12T1 On 31/03/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.00048          |                   |            |                        | 0.00           | 0                |            |
| <b>Total H12T19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For H12T19</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| H12T2 On 04/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.97822           |                   |            |                        | 0.00           | 0                |            |
| <b>Total H12T20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For H12T20</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| H12T21 On 30/12/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                        | 0.00           | 0                |            |
| <b>Total H12T21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For H12T21</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| H12T2 On 31/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.34101          |                   |            |                        | 0.00           | 0                |            |
| <b>Total H12T22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| <b>Total For H12T22</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>    | <b>0</b>         |            |
| H12T2 On 30/03/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 250,000,000,000,000.00 | 12,500,000,000 | 12,500,000,000   |            |

| 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 H12T26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000.00</b> | <b>12,500,000,000</b> | <b>12,500,000,000</b> |
| <b>Total For H12T26</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000.00</b> | <b>12,500,000,000</b> | <b>12,500,000,000</b> |
| H12T3 On 19/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.36583          |                   |            | 0.00                     | 0                     |                       |
| <b>Total H12T3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| <b>Total For H12T3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| HC5T6 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.77194          |                   |            | 0.00                     | 0                     |                       |
| <b>Total HC5T6 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| <b>Total For HC5T6</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15605          |                   |            | 0.00                     | 0                     | 700,000,000           |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              | <b>700,000,000</b>    |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              | <b>700,000,000</b>    |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14863          |                   |            | 0.00                     | 500,000,000           | 250,000,000           |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>500,000,000</b>    | <b>250,000,000</b>    |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>500,000,000</b>    | <b>250,000,000</b>    |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58494          |                   |            | 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            | 100.52633          |                   |            | 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>              |                       |
| HILB14 On 19/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.64474          |                   |            | 0.00                     | 0                     |                       |
| <b>Total HILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| <b>Total For HILB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| HILB15 On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.15209          |                   |            | 0.00                     | 0                     |                       |
| <b>Total HILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| <b>Total For HILB15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| HILB16 On 09/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.17608          |                   |            | 0.00                     | 0                     |                       |
| <b>Total HILB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| <b>Total For HILB16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 5.15000   | 322.51357 | 5.15000            | 322.42932          |                   |            | 0.00                     | 0                     |                       |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 5.28000   | 5.28000   | 5.28000            | 322.70224          |                   |            | 0.00                     | 0                     |                       |
| <b>Total HWAY24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |
| <b>Total For HWAY24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>              |                       |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                               | Value                 | Contracts Traded      | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|---------------------|
| HWAY3 On 28/08/2030 Spot Bond |        |            | 10.72500  | 101.75778 | 10.72500           | 101.72889          |                   |            |                               | 0.00                  | 0                     |                     |
| <b>Total HWAY30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                     |
| <b>Total For HWAY30</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                     |
| HWAY3 On 28/02/2033 Spot Bond |        |            | 5.25000   | 77.40316  | 5.25000            | 110.30090          |                   |            |                               | 0.00                  | 0                     |                     |
| <b>Total HWAY33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                     |
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                     |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 12.07500  | 86.55700  | 12.07500           | 86.52942           |                   |            |                               | 0.00                  | 0                     | 4,300,000,00        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>4,300,000,00</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>4,300,000,00</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 13.08117  | 100.00000          | 13.05237           |                   |            |                               | 0.00                  | 0                     |                     |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                     |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              |                     |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 12.14000  | 85.53246  | 12.14000           | 85.50506           |                   |            |                               | 0.00                  | 0                     | 4,590,000,00        |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>4,590,000,00</b> |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>4,590,000,00</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 13.07694  | 100.00000          | 13.04815           |                   |            |                               | 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>              |                     |
| I2025 On 31/01/2025 Spot Bond |        |            | 3.44000   | 166.40902 | 3.46000            | 166.30710          |                   |            | 7,568,000,000,000.00          | 2,200,000,000         | 651,502,700,00        |                     |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>7,568,000,000,000.00</b>   | <b>2,200,000,000</b>  | <b>651,502,700,00</b> |                     |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |            | <b>7,568,000,000,000.00</b>   | <b>2,200,000,000</b>  | <b>651,502,700,00</b> |                     |
| I2029 On 31/03/2029 Spot Bond |        |            | 4.28000   | 118.76735 | 4.28000            | 118.73911          |                   |            | 28,486,065,156,000.00         | 6,655,622,700         | 132,269,817,60        |                     |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>28,486,065,156,000.00</b>  | <b>6,655,622,700</b>  | <b>132,269,817,60</b> |                     |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   |            | <b>28,486,065,156,000.00</b>  | <b>6,655,622,700</b>  | <b>132,269,817,60</b> |                     |
| I2033 On 28/02/2033 Spot Bond |        |            | 4.60000   | 113.99568 | 4.60000            | 113.96749          |                   |            | 415,840,000,000,000.00        | 90,400,000,000        | 371,486,200,00        |                     |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>415,840,000,000,000.00</b> | <b>90,400,000,000</b> | <b>371,486,200,00</b> |                     |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   |            | <b>415,840,000,000,000.00</b> | <b>90,400,000,000</b> | <b>371,486,200,00</b> |                     |
| I2038 On 31/01/2038 Spot Bond |        |            | 4.59000   | 128.55203 | 4.65000            | 127.59918          |                   |            | 63,597,052,071,000.00         | 13,855,566,900        | 539,921,326,30        |                     |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>63,597,052,071,000.00</b>  | <b>13,855,566,900</b> | <b>539,921,326,30</b> |                     |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   |            | <b>63,597,052,071,000.00</b>  | <b>13,855,566,900</b> | <b>539,921,326,30</b> |                     |
| I2046 On 31/03/2046 Spot Bond |        |            | 4.55000   | 114.34188 | 4.65000            | 112.50324          |                   |            | 213,542,511,000,000.00        | 46,932,420,000        | 481,589,252,50        |                     |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>213,542,511,000,000.00</b> | <b>46,932,420,000</b> | <b>481,589,252,50</b> |                     |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   |            | <b>213,542,511,000,000.00</b> | <b>46,932,420,000</b> | <b>481,589,252,50</b> |                     |
| I2050 On 31/12/2050 Spot Bond |        |            | 4.55000   | 114.96484 | 4.65000            | 112.90012          |                   |            | 113,467,445,000,000.00        | 24,937,900,000        | 396,911,334,90        |                     |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>113,467,445,000,000.00</b> | <b>24,937,900,000</b> | <b>396,911,334,90</b> |                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|--------------------|
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            |  | 13,467,445,000,000.00 | 24,937,900,000   | 396,911,334,900    |
| IBG01 On 07/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.01599          |                   |            |  | 0.00                  | 0                |                    |
| <b>Total IBG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| <b>Total For IBG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| IBG02 On 07/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.80828          |                   |            |  | 0.00                  | 0                |                    |
| <b>Total IBG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| <b>Total For IBG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| IBL109 On 07/12/2023 Spot Bond |        |            | 4.95000   | 323.08643 | 4.95000            | 323.00374          |                   |            |  | 0.00                  | 0                |                    |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06296          |                   |            |  | 0.00                  | 0                |                    |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13194          |                   |            |  | 0.00                  | 0                |                    |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |                    |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07657          |                   |            |  | 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>         |                    |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71680          |                   |            |  | 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            | 100.89756          |                   |            |  | 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            | 101.95615          |                   |            |  | 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            | 101.44473          |                   |            |  | 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            | 101.39203          |                   |            |  | 0.00                  | 0                | 136,300,000        |
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>136,300,000</b> |
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>136,300,000</b> |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85303          |                   |            |  | 0.00                  | 0                |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL145 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35130          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00005          |                   |            |  | 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            | 100.85986          |                   |            |  | 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            | 100.88092          |                   |            |  | 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>         |            |
| IBL154 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.83847          |                   |            |  | 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>         |            |
| IBL157 On 21/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.45742          |                   |            |  | 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            | 101.51497          |                   |            |  | 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            | 101.15636          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL161 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.33114          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL162 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69342          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL163 On 13/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.73275          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL167 On 18/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11606          |                   |            |  | 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            | 101.05371          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56996          |                   |            |  | 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            | 101.26995          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL181 On 25/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89406          |                   |            |  | 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            | 101.09686          |                   |            |  | 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            | 100.44360          |                   |            |  | 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            | 100.16028          |                   |            |  | 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            | 99.86527           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL197 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23582          |                   |            |  | 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            | 101.18038          |                   |            |  | 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            | 100.57844          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL200 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 IBL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL201 On 02/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.24684          |                   |            |  | 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 02/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29403          |                   |            |  | 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            | 100.66314          |                   |            |  | 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            | 100.64297          |                   |            |  | 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>         |            |
| IBL206 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62278          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL207 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30975          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL208 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.41947          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL210 On 18/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94789          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL211 On 21/02/2023 Spot Bond |        |            | 6.87500   | 6.87500   | 6.87500            | 100.63371          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL212 On 22/02/2023 Spot Bond |        |            | 6.87500   | 6.87500   | 6.87500            | 100.63226          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL213 On 22/02/2023 Spot Bond |        |            | 6.87500   | 6.87500   | 6.87500            | 100.63969          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL214 On 22/02/2023 Spot Bond |        |            | 6.87500   | 6.87500   | 6.87500            | 100.62731          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL215 On 07/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.04592          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL216 On 18/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37804          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL217 On 18/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35278          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL218 On 28/03/2023 Spot Bond |        |            | 9.70500   | 9.70500   | 9.70500            | 99.61683           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL219 On 31/03/2025 Spot Bond |        |            |           |           | 0.00000            | 98.63718           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL220 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 98.88661           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL221 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL222 On 13/05/2025 Spot Bond |        |            | 8.26500   | 8.26500   | 8.26500            | 100.66525          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL223 On 10/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.23905          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL224 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.08164          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL225 On 25/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.90729          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL226 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.06377           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL227 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 95.61619           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL228 On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.63293          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL229 On 13/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.52844          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL230 On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.54243          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL231 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32492          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL232 On 24/06/2025 Spot Bond |        |            | 9.16500   | 9.16500   | 9.16500            | 99.77449           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL233 On 29/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.11673          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL234 On 29/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.12015          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL235 On 04/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.73173           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL236 On 06/07/2024 Spot Bond |        |            |           |           | 0.00000            | 96.92773           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL237 On 08/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.47545           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL237 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 IBL237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL238 On 14/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62318          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL239 On 18/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.76951          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL240 On 18/07/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.80570          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL241 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34622          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL242 On 27/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.40163          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL243 On 04/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18170          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL244 On 16/08/2027 Spot Bond |        |            | 10.07000  | 10.07000  | 10.07000           | 100.32743          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL245 On 17/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.06164          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL247 On 23/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24916          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL248 On 30/03/2024 Spot Bond |        |            | 8.21500   | 100.86094 | 8.21500            | 100.83817          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL249 On 11/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.82488           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL250 On 08/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22355          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL251 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83762          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL252 On 08/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60437          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL258 On 12/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49611          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL259 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47269          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL260 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.15689          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 9.13000   | 105.05251 | 9.13000            | 105.02703          |                   |            |  | 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>         |            |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.53752          |                   |            |  | 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 |        |            | 9.74500   | 100.73298 | 9.74500            | 100.70651          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 11.13000  | 102.30400 | 11.13000           | 102.30435          |                   |            |  | 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 |        |            | 10.30500  | 102.43464 | 10.30500           | 102.40637          |                   |            |  | 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            | 101.34275          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63727          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.26187           |                   |            |  | 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            | 101.20834          |                   |            |  | 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>         |                   |
| IDCG19 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29962          |                   |            |  | 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>         |                   |
| IDCG22 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92619           |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| IDCG23 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 98.15479           |                   |            |  | 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>         |                   |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 9.05500   | 100.00591 | 9.05500            | 99.98158           |                   |            |  | 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>         |                   |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 104.05713          |                   |            |  | 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            | 101.08837          |                   |            |  | 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            | 105.14235          |                   |            |  | 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            | 102.28652          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 105.10654          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV08 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 INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV09 On 24/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61303          |                   |            |  | 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            | 100.86057          |                   |            |  | 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>         |                   |
| INLV11 On 22/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.30853          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV12 On 25/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.03626          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF24 On 05/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.23283          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.71581          |                   |            |  | 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            | 101.18619          |                   |            |  | 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            | 101.20085          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF30 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.27882          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total IPF30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For IPF30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| IPF31 On 25/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 98.93974           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF32 On 01/07/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.00023          |                   |            |  | 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            | 100.53902          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IPF33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF34 On 15/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.47269          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPFC40 On 25/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83334          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPFC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPFC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPFG01 On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88602          |                   |            |  | 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>         |            |
| IV019 On 31/03/2028 Spot Bond  |        |            | 5.90000   | 200.63419 | 5.90000            | 200.57774          |                   |            |  | 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>         |            |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.63664          |                   |            |  | 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  |        |            | 5.80000   | 201.58382 | 5.80000            | 201.52765          |                   |            |  | 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>         |            |
| IVC140 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.94731          |                   |            |  | 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            | 100.81932          |                   |            |  | 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            | 100.86891          |                   |            |  | 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 21/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50266          |                   |            |  | 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>         |            |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69546          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15146          |                   |            |  | 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>         |                   |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71980          |                   |            |  | 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>         |                   |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.85082           |                   |            |  | 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            | 101.08311          |                   |            |  | 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>         |                   |
| IVC186 On 21/12/2024 Spot Bond |        |            | 8.00000   | 99.20990  | 8.00000            | 99.18852           |                   |            |  | 0.00        | 0                | 500,000,00        |
| <b>Total IVC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| <b>Total For IVC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b> |
| IVC190 On 15/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89973          |                   |            |  | 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 31/07/2023 Spot Bond |        |            | 7.44500   | 102.95770 | 7.44500            | 102.93725          |                   |            |  | 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>         |                   |
| IVC198 On 13/08/2026 Spot Bond |        |            |           |           | 0.00000            | 102.59293          |                   |            |  | 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>         |                   |
| IVC200 On 31/08/2023 Spot Bond |        |            | 8.05000   | 102.20371 | 8.05000            | 102.18143          |                   |            |  | 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            | 100.61826          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IVC201 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 IVC201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC202 On 31/08/2023 Spot Bond |        |            | 7.99000   | 102.18295 | 7.99000            | 102.16083          |                   |            |  | 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>         |            |
| IVC204 On 18/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13094          |                   |            |  | 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>         |            |
| IVC208 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65910          |                   |            |  | 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>         |            |
| IVC210 On 28/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC211 On 21/02/2023 Spot Bond |        |            | 8.35000   | 8.35000   | 8.35000            | 102.25378          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC212 On 27/02/2023 Spot Bond |        |            | 9.05000   | 9.05000   | 9.05000            | 101.66361          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC213 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.48244          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC214 On 28/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.46302          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC215 On 04/04/2023 Spot Bond |        |            | 6.91500   | 6.91500   | 6.91500            | 101.59843          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC216 On 22/04/2025 Spot Bond |        |            | 8.66500   | 101.25705 | 8.66500            | 101.23345          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC217 On 02/05/2023 Spot Bond |        |            | 5.99500   | 101.75901 | 5.99500            | 101.60273          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC221 On 07/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15330          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC222 On 28/07/2024 Spot Bond |        |            | 9.09000   | 9.09000   | 9.09000            | 103.91555          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC223 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44232          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC224 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91200          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC225 On 27/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95448           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC226 On 01/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80107          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC227 On 13/01/2024 Spot Bond |        |            | 9.67500   | 9.67500   | 9.67500            | 101.07677          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC229 On 15/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.98650          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC230 On 26/01/2024 Spot Bond |        |            | 8.65000   | 8.65000   | 8.65000            | 102.15384          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC231 On 14/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.75583          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC232 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87158          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC234 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.58120          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC236 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37642          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC237 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.16840          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ123 On 19/01/2023 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 99.54699           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ127 On 31/01/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 99.29244           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ128 On 02/03/2023 Spot Bond |        |            | 7.75000   | 7.75000   | 7.75000            | 98.65931           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ129 On 02/02/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 99.25113           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ130 On 07/02/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 99.14801           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ131 On 09/02/2023 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 99.10682           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40399          |                   |            |  | 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>         |            |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.86461          |                   |            |  | 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            | 101.55196          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP015 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 KAP015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP015 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.75481          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP017 On 14/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.97483          |                   |            |  | 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>         |            |
| KAP018 On 28/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48566          |                   |            |  | 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>         |            |
| KAP019 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47932          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP020 On 15/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47085          |                   |            |  | 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>         |            |
| KAP021 On 18/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94477          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP022 On 04/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.70811          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP023 On 12/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.79366           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP024 On 12/04/2027 Spot Bond |        |            |           |           | 0.00000            | 99.78826           |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP025 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02329          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP026 On 28/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02678          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP027 On 18/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.93267          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total KAP028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP028 On 18/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94889          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KW01 On 31/10/2027 Spot Bond   |        |            | 9.80500   | 116.31581 | 9.80500            | 116.28506          |                   |            |  | 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>         |                   |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.05968          |                   |            |  | 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            | 102.95889          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total LGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For LGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| LGL10 On 08/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.79813          |                   |            |  | 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            | 103.75168          |                   |            |  | 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>         |                   |
| LGL12 On 04/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.39396          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LGL12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LGL12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LHC01 On 19/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.15478          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LHC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LHC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LHC02 On 19/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.19986          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LHC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LHC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LRFA4 On 20/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.93758          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LRFA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LRFA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LRFB4 On 20/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.96089          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LRFB4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LRFB4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| LRFC4 On 20/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.98420          |                   |            |  | 0.00        | 0                |            |
| <b>Total LRFC4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LRFC4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MAR01 On 17/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.50485          |                   |            |  | 0.00        | 0                |            |
| <b>Total MAR01B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MAR01B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MAR02 On 17/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.54492          |                   |            |  | 0.00        | 0                |            |
| <b>Total MAR02B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MAR02B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF06i On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91502          |                   |            |  | 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>         |            |
| MBF07i On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89814          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF07 On 17/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.37484          |                   |            |  | 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>         |            |
| MBF07: On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85819          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF072 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF072</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBF07: On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.08628          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBF073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBF073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04i On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82679          |                   |            |  | 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            | 101.38888          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04: On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21552          |                   |            |  | 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 26/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.13778          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP047 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 MBP047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22687          |                   |            |  | 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 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55527          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP05 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01619          |                   |            |  | 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 |        |            | 9.05500   | 9.05500   | 9.05500            | 109.51468          |                   |            |  | 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 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.66236          |                   |            |  | 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            | 101.14073          |                   |            |  | 0.00        | 0                |            |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.42246          |                   |            |  | 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 |        |            | 9.70500   | 99.29505  | 9.70500            | 99.26920           |                   |            |  | 0.00        | 0                |            |
| <b>Total MML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML03 On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.86215          |                   |            |  | 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 |        |            | 9.95500   | 94.15620  | 9.95500            | 94.12097           |                   |            |  | 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>         |            |
| MML05 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.11707          |                   |            |  | 0.00        | 0                |            |
| <b>Total MML05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MML06 On 25/05/2029 Spot Bond |        |            | 10.40500  | 99.27365  | 10.40500           | 99.24583           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total MML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MML06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN10 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.44098          |                   |            |  | 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            | 101.17724          |                   |            |  | 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            | 102.39101          |                   |            |  | 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>         |            |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.80851          |                   |            |  | 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>         |            |
| MTN17 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69691          |                   |            |  | 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            | 101.89146          |                   |            |  | 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            | 101.55929          |                   |            |  | 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            | 101.75480          |                   |            |  | 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            | 100.83321          |                   |            |  | 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            | 102.22890          |                   |            |  | 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 |        |            | 9.65000   | 99.97098  | 9.65000            | 99.94537           |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 105.18282          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN25 On 29/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96071          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN26 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.54941          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN27 On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 102.30984          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN28 On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89510          |                   |            |  | 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            | 101.33548          |                   |            |  | 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            | 101.78956          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN31 On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.74013          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN32 On 13/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.89498          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN33 On 13/09/2029 Spot Bond |        |            |           |           | 0.00000            | 100.97079          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN35 On 14/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.05924          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN36 On 14/11/2029 Spot Bond |        |            |           |           | 0.00000            | 101.08910          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN36 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 MTN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.96026          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.17309          |                   |            |  | 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>         |            |
| MWAR On 22/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.94876          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.94889          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.90169          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR On 22/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.83365          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7B25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33170          |                   |            |  | 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 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.38693          |                   |            |  | 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 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.43376          |                   |            |  | 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 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47674          |                   |            |  | 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>         |            |
| NAM03 On 01/08/2023 Spot Bond |        |            | 9.02000   | 104.82155 | 9.02000            | 104.79642          |                   |            |  | 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 |        |            | 10.58500  | 104.21918 | 10.58500           | 104.18996          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded    | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|---------------------|------------|
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            |            |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>            |            |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59786          |                   |            |                              | 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            | 101.34485          |                   |            |                              | 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>            |            |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48554          |                   |            |                              | 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            | 101.33429          |                   |            |                              | 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            | 100.45732          |                   |            |                              | 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 |        |            | 8.56000   | 104.16381 | 8.56000            | 104.13970          |                   |            |                              | 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>            |            |
| NBK16 On 12/02/2025 Spot Bond |        |            | 8.76300   | 104.97923 | 8.76300            | 104.95476          |                   |            | 525,780,000,000.00           | 60,000,000           | 30,000,00           |            |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>525,780,000,000.00</b>    | <b>60,000,000</b>    | <b>30,000,00</b>    |            |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |            | <b>525,780,000,000.00</b>    | <b>60,000,000</b>    | <b>30,000,00</b>    |            |
| NBK17 On 22/04/2026 Spot Bond |        |            | 9.33500   | 103.70679 | 9.33500            | 103.68080          |                   |            | 7,281,300,000,000.00         | 780,000,000          | 390,000,00          |            |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>7,281,300,000,000.00</b>  | <b>780,000,000</b>   | <b>390,000,00</b>   |            |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   |            | <b>7,281,300,000,000.00</b>  | <b>780,000,000</b>   | <b>390,000,00</b>   |            |
| NBK20 On 01/06/2026 Spot Bond |        |            | 9.35500   | 103.82483 | 9.35500            | 103.79876          |                   |            | 1,683,900,000,000.00         | 180,000,000          | 90,000,00           |            |
| <b>Total NBK20A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>1,683,900,000,000.00</b>  | <b>180,000,000</b>   | <b>90,000,00</b>    |            |
| <b>Total For NBK20A</b>       |        |            |           |           |                    |                    |                   |            | <b>1,683,900,000,000.00</b>  | <b>180,000,000</b>   | <b>90,000,00</b>    |            |
| NBK21 On 21/07/2027 Spot Bond |        |            | 9.53000   | 108.79662 | 9.53000            | 108.76911          |                   |            | 11,817,200,000,000.00        | 1,240,000,000        | 620,000,00          |            |
| <b>Total NBK21A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>11,817,200,000,000.00</b> | <b>1,240,000,000</b> | <b>620,000,00</b>   |            |
| <b>Total For NBK21A</b>       |        |            |           |           |                    |                    |                   |            | <b>11,817,200,000,000.00</b> | <b>1,240,000,000</b> | <b>620,000,00</b>   |            |
| NBK23 On 19/11/2025 Spot Bond |        |            | 8.18300   | 107.62973 | 8.18300            | 107.60589          |                   |            | 20,130,180,000,000.00        | 2,460,000,000        | 1,230,000,00        |            |
| <b>Total NBK23A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>20,130,180,000,000.00</b> | <b>2,460,000,000</b> | <b>1,230,000,00</b> |            |
| <b>Total For NBK23A</b>       |        |            |           |           |                    |                    |                   |            | <b>20,130,180,000,000.00</b> | <b>2,460,000,000</b> | <b>1,230,000,00</b> |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| NBK24/ On 19/11/2027 Spot Bond |        |            | 9.22500   | 107.95825 | 9.22500            | 107.93136          |                   |            | 369,000,000,000.00          | 40,000,000         | 2,020,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>369,000,000,000.00</b>   | <b>40,000,000</b>  | <b>2,020,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            | <b>369,000,000,000.00</b>   | <b>40,000,000</b>  | <b>2,020,000,000</b> |
| NBK25/ On 17/02/2023 Spot Bond |        |            | 8.40000   | 8.40000   | 8.40000            | 104.25036          |                   |            | 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            | 102.73176          |                   |            | 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 | 78.30774  | 100.00000          | 78.14857           |                   |            | 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            | 103.53230          |                   |            | 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 |        |            | 9.15000   | 107.32560 | 9.15000            | 107.29908          |                   |            | 4,758,000,000,000.00        | 520,000,000        | 260,000,000          |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>4,758,000,000,000.00</b> | <b>520,000,000</b> | <b>260,000,000</b>   |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            | <b>4,758,000,000,000.00</b> | <b>520,000,000</b> | <b>260,000,000</b>   |
| NBK28/ On 02/08/2023 Spot Bond |        |            | 8.50500   | 105.03511 | 8.50500            | 105.01135          |                   |            | 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 |        |            | 9.29500   | 108.05855 | 9.29500            | 108.03187          |                   |            | 5,019,300,000,000.00        | 540,000,000        | 270,000,000          |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,019,300,000,000.00</b> | <b>540,000,000</b> | <b>270,000,000</b>   |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            | <b>5,019,300,000,000.00</b> | <b>540,000,000</b> | <b>270,000,000</b>   |
| NBK30/ On 20/02/2024 Spot Bond |        |            | 8.59000   | 104.61861 | 8.59000            | 104.59471          |                   |            | 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 |        |            | 8.35000   | 102.28335 | 8.35000            | 102.26024          |                   |            | 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            | 101.17093          |                   |            | 0.00                        | 0                  |                      |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                      |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                      |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.55667          |                   |            | 0.00                        | 0                  |                      |
| <b>Total NBK35B 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 NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK36I On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.10395          |                   |            |  | 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   |        |            |           |           | 0.00000            | 81.98875           |                   |            |  | 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            | 103.74112          |                   |            |  | 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>         |            |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75849          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09411          |                   |            |  | 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            | 101.62090          |                   |            |  | 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            | 102.98106          |                   |            |  | 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            | 101.49910          |                   |            |  | 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            | 101.70429          |                   |            |  | 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>         |            |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20307          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.44990          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.36758          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.60011          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK56</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.41067          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK57 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK57</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.76303          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK58 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK58</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.82488          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK59 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK59</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.95878          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK60 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.54556          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 15/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.59434          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 15/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 102.13401          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK64 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK64</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.35697          |                   |            |  | 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  |        |            | 10.55000  | 103.20984 | 10.55000           | 103.18054          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN83 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 NCLN83</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35509          |                   |            |  | 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 |        |            | 10.20500  | 103.35612 | 10.20500           | 103.32771          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35697          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35982          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36357          |                   |            |  | 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            | 100.75204          |                   |            |  | 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            | 100.75204          |                   |            |  | 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>         |            |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98440          |                   |            |  | 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>         |            |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79578          |                   |            |  | 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            | 102.38531          |                   |            |  | 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            | 100.87032          |                   |            |  | 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            | 103.05526          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL08 On 02/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.39271          |                   |            |  | 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            | 101.26659          |                   |            |  | 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>         |            |
| NGL10 On 27/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.03266          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGL11 On 19/11/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.02364          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGLT11 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 104.09404          |                   |            |  | 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            | 102.40785          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGT10 On 15/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 106.47478          |                   |            |  | 0.00        | 0                |            |
| <b>Total NGT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NGT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NGT10 On 22/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.59109          |                   |            |  | 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            | 105.36342          |                   |            |  | 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            | 105.21669          |                   |            |  | 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            | 104.32521          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NGT10 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.65622          |                   |            |  | 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>         |                     |
| NGT11 On 27/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.67575          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT110 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT110</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT11 On 23/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.95677          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT111 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT111</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT11 On 10/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.72274          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT1G On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.62429          |                   |            |  | 0.00        | 0                | 290,000,00          |
| <b>Total NGT1G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>290,000,00</b>   |
| <b>Total For NGT1G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>290,000,00</b>   |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61015          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM01 On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 106.19203          |                   |            |  | 0.00        | 0                | 7,410,000,00        |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,410,000,00</b> |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,410,000,00</b> |
| NHM01 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.17163          |                   |            |  | 0.00        | 0                | 500,000,00          |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| NHM01 On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 104.31821          |                   |            |  | 0.00        | 0                | 485,000,00          |
| <b>Total NHM019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>485,000,00</b>   |
| <b>Total For NHM019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>485,000,00</b>   |
| NHM02 On 25/11/2023 Spot Bond |        |            |           |           | 0.00000            | 103.26960          |                   |            |  | 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            | 101.98988          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM021 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM021</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM02 On 23/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33086          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM022 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 NHM022</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NHM02 On 21/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.88146          |                   |            | 0.00        | 0                |                  |
| <b>Total NHM023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NHM023</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NI202 On 07/12/2033 Spot Bond  |        |            | 5.64000   | 5.64000   | 5.64000            | 223.83077          |                   |            | 0.00        | 0                |                  |
| <b>Total NI202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NI202</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NI210 On 31/03/2028 Spot Bond  |        |            | 4.61000   | 4.61000   | 4.61000            | 213.23909          |                   |            | 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   |        |            | 4.21500   | 4.21500   | 4.21500            | 163.83004          |                   |            | 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   |        |            | 5.17000   | 5.17000   | 5.17000            | 112.85189          |                   |            | 0.00        | 0                | 10,000,00        |
| <b>Total NI29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b> |
| NI33 On 28/02/2033 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |                  |
| <b>Total NI33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NI33</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NI38 On 31/01/2038 Spot Bond   |        |            | 5.40000   | 5.40000   | 5.40000            | 116.72140          |                   |            | 0.00        | 0                |                  |
| <b>Total NI38 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NI38</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NILB11 On 31/01/2025 Spot Bond |        |            | 4.32000   | 4.32000   | 4.32000            | 163.48926          |                   |            | 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   | 271.82682 | 3.45000            | 271.76824          |                   |            | 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 |        |            | 4.12000   | 4.12000   | 4.12000            | 164.13915          |                   |            | 0.00        | 0                |                  |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NILB14 On 31/03/2028 Spot Bond |        |            | 4.25500   | 4.25500   | 4.25500            | 216.88332          |                   |            | 0.00        | 0                |                  |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| NILB15 On 31/03/2028 Spot Bond |        |            | 4.40000   | 215.43819 | 4.40000            | 215.38623          |                   |            | 0.00        | 0                |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NILB17 On 31/01/2038 Spot Bond |        |            | 5.42000   | 90.93002  | 5.42000            | 116.44687          |                   |            |  | 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            | 100.54266          |                   |            |  | 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            | 101.33690          |                   |            |  | 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>         |                   |
| NN02 On 24/07/2023 Spot Bond   |        |            |           |           | 0.00000            | 143.44654          |                   |            |  | 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            | 101.28533          |                   |            |  | 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            | 101.59514          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NN023 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NN023</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NN026 On 21/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.32643          |                   |            |  | 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            | 100.89464          |                   |            |  | 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            | 100.33120          |                   |            |  | 0.00        | 0                | 106,100,00        |
| <b>Total NN034 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>106,100,00</b> |
| <b>Total For NN034</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>106,100,00</b> |
| NN036 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.08074          |                   |            |  | 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            | 140.61103          |                   |            |  | 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>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 99.63302           |                   |            |  | 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            | 100.92603          |                   |            |  | 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            | 99.92962           |                   |            |  | 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            | 161.79635          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.24281          |                   |            |  | 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            | 173.50639          |                   |            |  | 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            | 170.75192          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.54624          |                   |            |  | 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            | 135.00501          |                   |            |  | 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            | 97.52311           |                   |            |  | 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            | 87.25240           |                   |            |  | 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            | 95.32346           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN058 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 NN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN06 On 12/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.56400          |                   |            |  | 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            | 94.89893           |                   |            |  | 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            | 93.72096           |                   |            |  | 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            | 100.62909          |                   |            |  | 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            | 100.27973          |                   |            |  | 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>         |            |
| NN104 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38927          |                   |            |  | 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>         |            |
| NN106 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50477          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN107 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38927          |                   |            |  | 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>         |            |
| NN116 On 23/10/2023 Spot Bond |        |            |           |           | 0.00000            | 97.66351           |                   |            |  | 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            | 95.12488           |                   |            |  | 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>         |            |
| NN162 On 01/07/2033 Spot Bond |        |            |           |           | 0.00000            | 94.72400           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN163 On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.36389          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NN163 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN163</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN176 On 18/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.37192          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN176 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN176</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN177 On 12/11/2025 Spot Bond  |        |            | 10.58500  | 10.58500  | 10.58500           | 101.57750          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN177 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN177</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN178 On 02/04/2029 Spot Bond  |        |            | 10.04000  | 10.04000  | 10.04000           | 102.97289          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN178 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN178</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN179 On 15/09/2028 Spot Bond  |        |            | 10.06500  | 10.06500  | 10.06500           | 101.76528          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN179 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN179</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 102.05468          |                   |            |  | 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            | 123.68000          |                   |            |  | 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            | 115.88000          |                   |            |  | 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            | 126.21000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 124.09000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 123.08703          |                   |            |  | 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>         |            |
| NNF02: On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 90.96301           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF04 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>         |            |
| NNF042 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 91.65177           |                   |            |  | 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>         |            |
| NNF046 On 04/08/2026 Spot Bond |        |            |           |           | 0.00000            | 99.36843           |                   |            |  | 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>         |            |
| NNF080 On 11/03/2027 Spot Bond |        |            |           |           | 0.00000            | 91.49408           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF081 On 07/04/2027 Spot Bond |        |            |           |           | 0.00000            | 96.24644           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF084 On 10/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF087 On 23/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41704          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF088 On 27/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.29979          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF089 On 26/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF091 On 30/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78616          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF091</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A10 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 124.80145          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A24 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 88.32342           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A24 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 NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2054 Spot Bond |        |            |           |           | 0.00000            | 100.99113          |                   |            |  | 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            | 100.90919          |                   |            |  | 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            | 100.93707          |                   |            |  | 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            | 100.94843          |                   |            |  | 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            | 109.31451          |                   |            |  | 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            | 100.95476          |                   |            |  | 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 22/05/2054 Spot Bond |        |            |           |           | 0.00000            | 101.01656          |                   |            |  | 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            | 100.97115          |                   |            |  | 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            | 111.06053          |                   |            |  | 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            | 100.82906          |                   |            |  | 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 31/05/2023 Spot Bond |        |            | 5.53000   | 209.09289 | 5.53000            | 209.03649          |                   |            |  | 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 |        |            | 11.31500  | 105.10054 | 11.31500           | 105.06876          |                   |            |  | 0.00        | 0                | 420,000.00 |

| 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 NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>420,000,00</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>420,000,00</b> |
| NRA028 On 30/11/2028 Spot Bond |        |            | 100.00000 | 13.97458  | 100.00000          | 13.94348           |                   |            |  | 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>         |                   |
| NTC23 On 15/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.17061          |                   |            |  | 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            | 101.16839          |                   |            |  | 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            | 100.69091          |                   |            |  | 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            | 100.92627          |                   |            |  | 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>         |                   |
| NTC33 On 28/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.44456          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC34 On 26/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.15595          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC35 On 07/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.62539          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC36 On 07/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.86962          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTC37 On 12/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.79377           |                   |            |  | 0.00        | 0                |                   |
| <b>Total NTC37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NTCG0 On 19/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.39847          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| OML07 On 19/03/2025 Spot Bond  |        |            | 8.47500   | 108.10359 | 8.47500            | 108.07880          |                   |            |  | 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>  |
| OML10 On 14/09/2025 Spot Bond  |        |            | 8.88000   | 109.28083 | 8.88000            | 109.25460          |                   |            |  | 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            | 101.03543          |                   |            |  | 0.00        | 0                     | 200,000,00           |
| <b>Total OML11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>200,000,00</b>    |
| <b>Total For OML11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>200,000,00</b>    |
| OML12 On 12/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.67290          |                   |            |  | 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            | 100.65590          |                   |            |  | 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>              |                      |
| OML14 On 23/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.26626          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total OML14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For OML14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| OML15 On 28/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.42017          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total OML15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For OML15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| PARS01 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61677          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total PARS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For PARS01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| PARS02 On 13/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.62552          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total PARS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For PARS02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| PEP01 On 10/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.66383          |                   |            |  | 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            | 101.38447          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total PEP02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For PEP02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| PEP03 On 05/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.66790          |                   |            |  | 0.00        | 30,000,000,000        | 30,000,000,00        |
| <b>Total PEP03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000,000</b> | <b>30,000,000,00</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded       | Op Intere              |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|------------------------|
| <b>Total For PEP03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>30,000,000,000</b>  | <b>30,000,000,000</b>  |
| PEP04 On 05/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.80118          |                   |            |  | 0.00                         | 12,600,000,000         | 12,600,000,000         |
| <b>Total PEP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>12,600,000,000</b>  | <b>12,600,000,000</b>  |
| <b>Total For PEP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>12,600,000,000</b>  | <b>12,600,000,000</b>  |
| PMM56 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90834          |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total PMM56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PMM56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PMM57 On 08/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.85405           |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total PMM57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PMM57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PMM58 On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.86957          |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total PMM58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PMM58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.80500   | 105.96294 | 8.80500            | 105.93786          |                   |            |  | 551,806,578,841,000.00       | 630,528,856,200        | 753,014,428,600        |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>51,806,578,841,000.00</b> | <b>630,528,856,200</b> | <b>753,014,428,600</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            |  | <b>51,806,578,841,000.00</b> | <b>630,528,856,200</b> | <b>753,014,428,600</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 3.85000   | 326.26562 | 3.88000            | 326.10421          |                   |            |  | 10,780,000,000,000.00        | 2,800,000,000          | 513,000,000,000        |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,780,000,000,000.00</b> | <b>2,800,000,000</b>   | <b>513,000,000,000</b> |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            |  | <b>10,780,000,000,000.00</b> | <b>2,800,000,000</b>   | <b>513,000,000,000</b> |
| R202 On 07/12/2033 Spot Bond  |        |            | 4.57000   | 245.94184 | 4.64000            | 244.36237          |                   |            |  | 10,977,422,426,000.00        | 2,402,061,800          | 135,623,950,300        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,977,422,426,000.00</b> | <b>2,402,061,800</b>   | <b>135,623,950,300</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            |  | <b>10,977,422,426,000.00</b> | <b>2,402,061,800</b>   | <b>135,623,950,300</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.40000   | 102.72949 | 7.40000            | 102.70890          |                   |            |  | 222,000,000,000,000.00       | 30,000,000,000         | 190,870,000,000        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>22,000,000,000,000.00</b> | <b>30,000,000,000</b>  | <b>190,870,000,000</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>22,000,000,000,000.00</b> | <b>30,000,000,000</b>  | <b>190,870,000,000</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 10.24000  | 92.31919  | 10.22500           | 92.36307           |                   |            |  | 746,468,803,584,000.00       | 561,178,594,100        | 485,326,174,600        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>16,468,803,584,000.00</b> | <b>561,178,594,100</b> | <b>485,326,174,600</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>16,468,803,584,000.00</b> | <b>561,178,594,100</b> | <b>485,326,174,600</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 10.84500  | 87.24194  | 10.83000           | 87.29413           |                   |            |  | 806,769,747,259,000.00       | 258,807,722,200        | 175,278,991,700        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>16,769,747,259,000.00</b> | <b>258,807,722,200</b> | <b>175,278,991,700</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>16,769,747,259,000.00</b> | <b>258,807,722,200</b> | <b>175,278,991,700</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 11.34000  | 87.01554  | 11.32000           | 87.10418           |                   |            |  | 249,416,821,078,000.00       | 198,361,271,700        | 136,905,099,500        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>19,416,821,078,000.00</b> | <b>198,361,271,700</b> | <b>136,905,099,500</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>19,416,821,078,000.00</b> | <b>198,361,271,700</b> | <b>136,905,099,500</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 11.54000  | 82.69996  | 11.52500           | 82.76170           |                   |            |  | 505,981,751,106,000.00       | 477,121,468,900        | 1,509,821,200,000      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Op Interest           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,981,751,106,000.00</b> | <b>477,121,468,900</b> | <b>509,821,200,00</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>15,981,751,106,000.00</b> | <b>477,121,468,900</b> | <b>509,821,200,00</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 11.61500  | 84.58531  | 11.60000           | 84.65291           |                   |            | 541,885,321,955,500.00       | 218,845,055,700        | 764,497,665,70        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,885,321,955,500.00</b>  | <b>218,845,055,700</b> | <b>764,497,665,70</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>1,885,321,955,500.00</b>  | <b>218,845,055,700</b> | <b>764,497,665,70</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 11.63000  | 81.24068  | 11.61000           | 81.34248           |                   |            | 653,896,857,488,000.00       | 314,178,577,600        | 778,931,400,00        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,896,857,488,000.00</b>  | <b>314,178,577,600</b> | <b>778,931,400,00</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>3,896,857,488,000.00</b>  | <b>314,178,577,600</b> | <b>778,931,400,00</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 11.46500  | 80.77314  | 11.45000           | 80.84734           |                   |            | 812,477,845,983,000.00       | 332,531,866,200        | 389,129,976,80        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,477,845,983,000.00</b> | <b>332,531,866,200</b> | <b>389,129,976,80</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>12,477,845,983,000.00</b> | <b>332,531,866,200</b> | <b>389,129,976,80</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 11.33500  | 67.19090  | 11.32000           | 67.24624           |                   |            | 115,563,672,225,500.00       | 10,195,295,300         | 686,719,160,30        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,563,672,225,500.00</b> | <b>10,195,295,300</b>  | <b>686,719,160,30</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>15,563,672,225,500.00</b> | <b>10,195,295,300</b>  | <b>686,719,160,30</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.90000   | 220.64965 | 3.90000            | 220.59940          |                   |            | 0.00                         | 0                      | 380,626,523,20        |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>380,626,523,20</b> |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>380,626,523,20</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 10.64500  | 82.87756  | 10.63000           | 82.92384           |                   |            | 957,287,706,386,000.00       | 183,869,206,800        | 192,485,575,50        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>7,287,706,386,000.00</b>  | <b>183,869,206,800</b> | <b>192,485,575,50</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>7,287,706,386,000.00</b>  | <b>183,869,206,800</b> | <b>192,485,575,50</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 11.49500  | 64.50332  | 11.47500           | 64.58864           |                   |            | 61,366,435,685,500.00        | 5,338,532,900          | 654,339,841,00        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,366,435,685,500.00</b>  | <b>5,338,532,900</b>   | <b>654,339,841,00</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>1,366,435,685,500.00</b>  | <b>5,338,532,900</b>   | <b>654,339,841,00</b> |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63263          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.00657          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB15 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB15</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34559          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.54491          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34789          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.29888          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RDFB2 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26233          |                   |            |  | 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            | 101.04439          |                   |            |  | 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            | 102.42222          |                   |            |  | 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>         |                   |
| RDFG0 On 21/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31450          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RDFG0 On 21/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.31910          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total RDFG02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For RDFG02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| RDFG0 On 21/09/2029 Spot Bond |        |            |           |           | 0.00000            | 100.33019          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total RDFG03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For RDFG03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| RDFG0 On 21/09/2032 Spot Bond |        |            |           |           | 0.00000            | 100.34056          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RDFG0 On 09/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60528          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RDFG0 On 09/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.61067          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFG06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED13 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.59086          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED131 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 RED131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED15 On 31/01/2028 Spot Bond  |        |            |           |           | 0.00000            | 97.07129           |                   |            |  | 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 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.93506          |                   |            |  | 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>         |            |
| RED17 On 14/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.42668          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED30: On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58953          |                   |            |  | 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            | 102.05729          |                   |            |  | 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 05/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.96555          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED60: On 09/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68707          |                   |            |  | 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            | 102.74243          |                   |            |  | 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            | 103.12569          |                   |            |  | 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>         |            |
| RES49 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.62245          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES50 On 22/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.01268          |                   |            |  | 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            | 101.74687          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total RES52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES53 On 20/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35363          |                   |            |  | 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>         |            |
| RES59 On 13/10/2027 Spot Bond |        |            |           |           | 0.00000            | 99.76668           |                   |            |  | 0.00        | 0                |            |
| <b>Total RES59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES60 On 06/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.65684          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES61 On 15/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.45959          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCA1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.33872          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCA2 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.33759          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCB1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35297          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCB2 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34922          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCC1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36984          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCC2 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36609          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RFCD1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41099          |                   |            |  | 0.00        | 0                |            |
| <b>Total RFCD1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RFCD1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Inter             |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| RFCD2 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.40726          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total RFCD2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For RFCD2</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>              |                       |
| RN2027 On 11/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.99969          |                   |            |  | 0.00        | 42,500,000,000        | 42,500,000,000        |
| <b>Total RN2027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>42,500,000,000</b> | <b>42,500,000,000</b> |
| <b>Total For RN2027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>42,500,000,000</b> | <b>42,500,000,000</b> |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.29000   | 100.83248 | 9.29000            | 100.80733          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.44500  | 95.62040  | 11.44500           | 95.59116           |                   |            |  | 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   |        |            | 11.93000  | 93.61034  | 11.93000           | 93.58055           |                   |            |  | 0.00        | 0                     |                       |
| <b>Total RW31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For RW31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| RWL26 On 30/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.68343          |                   |            |  | 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  |        |            | 10.90500  | 95.27136  | 10.90500           | 95.24357           |                   |            |  | 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>              |                       |
| 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            | 101.51339          |                   |            |  | 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            | 101.83662          |                   |            |  | 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  |        |            | 9.52500   | 102.84543 | 9.52500            | 102.81901          |                   |            |  | 0.00        | 0                     | 90,000,000            |
| <b>Total SBS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>90,000,000</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 SBS20</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 90,000,00    |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 103.69425          |                   |            |                       | 0.00  | 0                |              |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                |              |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                |              |
| SBS27 On 20/02/2024 Spot Bond |        |            | 8.91000   | 105.03216 | 8.91000            | 105.00729          |                   |            |                       | 0.00  | 0                | 130,000,00   |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 130,000,00   |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 130,000,00   |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 9.38000   | 97.53024  | 9.38000            | 97.50554           |                   |            |                       | 0.00  | 0                | 60,000,00    |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 60,000,00    |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 60,000,00    |
| SBS31 On 12/06/2027 Spot Bond |        |            | 9.67000   | 101.01267 | 9.67000            | 100.98647          |                   |            |                       | 0.00  | 0                | 1,770,000,00 |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 1,770,000,00 |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 1,770,000,00 |
| SBS34 On 19/09/2024 Spot Bond |        |            | 8.96000   | 104.72418 | 8.96000            | 104.69883          |                   |            |                       | 0.00  | 0                | 90,000,00    |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 90,000,00    |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 90,000,00    |
| SBS38 On 29/01/2025 Spot Bond |        |            | 9.05500   | 103.98028 | 9.05500            | 103.95526          |                   |            |                       | 0.00  | 0                |              |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                |              |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                |              |
| SBS39 On 29/01/2030 Spot Bond |        |            | 10.33500  | 101.10007 | 10.33500           | 101.07238          |                   |            | 20,670,000,000,000.00 |       | 2,000,000,000    | 1,360,000,00 |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 20,670,000,000,000.00 |       | 2,000,000,000    | 1,360,000,00 |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | 20,670,000,000,000.00 |       | 2,000,000,000    | 1,360,000,00 |
| SBS42 On 12/11/2025 Spot Bond |        |            | 9.22000   | 105.02605 | 9.22000            | 104.99991          |                   |            |                       | 0.00  | 0                | 50,000,00    |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 50,000,00    |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 50,000,00    |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.75000   | 105.61819 | 9.75000            | 105.59043          |                   |            |                       | 0.00  | 0                | 10,000,00    |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 10,000,00    |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                | 10,000,00    |
| SBS46 On 15/02/2023 Spot Bond |        |            | 7.54500   | 104.41845 | 7.54500            | 104.39705          |                   |            |                       | 0.00  | 0                |              |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                |              |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                |              |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23830          |                   |            |                       | 0.00  | 0                |              |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                |              |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |                       | 0.00  | 0                |              |
| SBS51 On 31/01/2024 Spot Bond |        |            | 8.77000   | 8.77000   | 8.77000            | 105.14117          |                   |            |                       | 0.00  | 0                |              |

| Contract Details              | 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            | 103.52679          |                   |            |  | 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            | 103.29430          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42221          |                   |            |  | 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            | 102.59005          |                   |            |  | 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            | 101.69727          |                   |            |  | 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            | 101.68878          |                   |            |  | 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            | 101.85624          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS64 On 31/01/2029 Spot Bond |        |            |           |           | 0.00000            | 102.14466          |                   |            |  | 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            | 101.39996          |                   |            |  | 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>         |            |
| SBS67 On 26/06/2029 Spot Bond |        |            |           |           | 0.00000            | 100.21690          |                   |            |  | 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            | 101.01333          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 100.78692          |                   |            |  | 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>         |                     |
| SBS70 On 02/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.32723          |                   |            |  | 0.00        | 0                | 2,000,000.00        |
| <b>Total SBS70 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b> |
| <b>Total For SBS70</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b> |
| SBS71 On 02/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.13388          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS71 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS71</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS72 On 02/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.70576          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS72 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS72</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS74 On 26/04/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.46920          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS74 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS74</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS75 On 26/04/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.63013          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS75 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS75</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS76 On 26/04/2032 Spot Bond  |        |            |           |           | 0.00000            | 101.74700          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS76 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS76</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS77 On 19/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.61984          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS77 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS77</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS78 On 01/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.76063          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBS78 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBS78</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBS79 On 01/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.78110          |                   |            |  | 0.00        | 0                | 2,500,000.00        |
| <b>Total SBS79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| <b>Total For SBS79</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 4.78000   | 323.57461 | 4.78000            | 323.49327          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 5.54000   | 5.54000   | 5.54000            | 225.78911          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBSI14 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 SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBSS0 On 19/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.69872          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBSS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBSS01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBSS0: On 19/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.10526          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBSS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBSS02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT10: On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.94509          |                   |            |  | 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>           |                   |
| SBT10: On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 104.32949          |                   |            |  | 0.00        | 200,000,000        | 100,000,00        |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |
| SBT10: 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>           |                   |
| SBT10: On 31/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.55865          |                   |            |  | 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>           |                   |
| SBT10: On 08/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.80927          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBT107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBT107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT10: On 13/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.35214          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBT108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBT108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT10: On 31/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.26268          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBT109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBT109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBT20: On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.48822          |                   |            |  | 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>           |                   |
| SBT20: On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59300          |                   |            |  | 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>           |                   |
| SBT20: On 03/12/2023 Spot Bond |        |            | 9.25500   | 101.87252 | 9.25500            | 101.84721          |                   |            |  | 0.00        | 0                  |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <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            | 101.81176          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT206 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.30811          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 104.71025          |                   |            |  | 0.00        | 0                | 1,534,000,00        |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,534,000,00</b> |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,534,000,00</b> |
| SBT208 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 103.22638          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT209 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.09008          |                   |            |  | 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>         |                     |
| SLI5 On 16/08/2026 Spot Bond   |        |            |           |           | 0.00000            | 101.46686          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLI5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLI5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLI6 On 16/08/2028 Spot Bond   |        |            |           |           | 0.00000            | 101.37777          |                   |            |  | 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   |        |            | 9.75500   | 97.53804  | 9.75500            | 97.51280           |                   |            |  | 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>         |                     |
| SLRA6 On 15/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.37317          |                   |            |  | 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            | 101.07819          |                   |            |  | 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>         |                     |
| SLRA8 On 15/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.06486          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRA8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRA8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SLRA9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.10463          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRA9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRA9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRB6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13141          |                   |            |  | 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            | 101.11808          |                   |            |  | 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>         |            |
| SLRB8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09146          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRB8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRB9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.13120          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRB9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRB9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRC6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15799          |                   |            |  | 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            | 101.15131          |                   |            |  | 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>         |            |
| SLRC8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.14463          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRC8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRC8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRC9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.18433          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRC9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLRC9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SNT03 On 12/04/2023 Spot Bond |        |            | 9.09500   | 103.36098 | 9.09500            | 103.33585          |                   |            |  | 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>         |            |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85374          |                   |            |  | 0.00        | 0                |            |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SNT06 On 16/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.51229          |                   |            |  | 0.00        | 0                |            |
| <b>Total SNT06 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 SNT06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SOL01 On 17/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.66481          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SOL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SOL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SOL02 On 17/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.84928          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SOL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SOL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07628          |                   |            |  | 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            | 100.85284          |                   |            |  | 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            | 100.86682          |                   |            |  | 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>         |                   |
| SPDA1 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85400          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPDA16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPDA16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPDA1 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.87019          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPDA17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPDA17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60782          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SPG004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SPG004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03498          |                   |            |  | 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 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77341          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total SPG007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For SPG007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| SPG00 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.20238          |                   |            |  | 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            | 101.30841          |                   |            |  | 0.00        | 0                |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SPG010 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG010</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG01 On 12/07/2025 Spot Bond |        |            |           |           | 0.00000            | 99.79779           |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPGC0 On 12/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.80353           |                   |            |  | 0.00        | 0                |            |
| <b>Total SPGC03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPGC03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSA07 On 15/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.58162          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSA07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSA08 On 16/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20964          |                   |            |  | 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 |        |            | 4.96000   | 4.96000   | 4.96000            | 161.43135          |                   |            |  | 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 |        |            | 8.78000   | 106.04794 | 8.78000            | 106.02291          |                   |            |  | 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 |        |            | 10.12000  | 85.37484  | 10.12000           | 85.35155           |                   |            |  | 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            | 99.56453           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN029 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN029</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.76278           |                   |            |  | 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 |        |            | 8.80000   | 102.93460 | 8.80000            | 102.91024          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04 On 31/01/2038 Spot Bond |        |            | 5.35000   | 117.44229 | 5.35000            | 117.41115          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN04: On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.23422          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04: On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.43705          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04: On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.28893          |                   |            |  | 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 |        |            | 4.91000   | 4.91000   | 4.91000            | 323.11883          |                   |            |  | 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 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 31/01/2025 Spot Bond |        |            | 4.36500   | 4.36500   | 4.36500            | 163.34349          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06: On 31/01/2038 Spot Bond |        |            | 5.55000   | 5.55000   | 5.55000            | 114.68118          |                   |            |  | 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 |        |            | 5.12000   | 5.12000   | 5.12000            | 113.17374          |                   |            |  | 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 |        |            | 5.08000   | 5.08000   | 5.08000            | 208.52224          |                   |            |  | 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            | 100.89896          |                   |            |  | 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            | 100.88826          |                   |            |  | 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 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48257          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN073 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 SSN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47541          |                   |            |  | 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            | 107.31468          |                   |            |  | 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            | 101.22030          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.37878          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.75939           |                   |            |  | 0.00        | 0                | 171,200,00        |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>171,200,00</b> |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>171,200,00</b> |
| SSN08: On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91318          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN08: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.57272          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26389          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN08: On 07/12/2033 Spot Bond |        |            | 5.51500   | 5.51500   | 5.51500            | 226.28188          |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN08: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.47591           |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN09: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.86142           |                   |            |  | 0.00        | 0                |                   |
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| SSN09: On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total 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            | 100.68459          |                   |            |  | 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 |        |            | 10.89000  | 89.39666  | 10.89000           | 89.37091           |                   |            |  | 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            | 100.36924          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN102 On 31/03/2028 Spot Bond |        |            | 5.06000   | 208.77454 | 5.06000            | 208.72049          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN104 On 07/12/2033 Spot Bond |        |            | 5.69500   | 222.82378 | 5.69500            | 222.76234          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN105 On 10/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12162          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN107 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 94.84872           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN111 On 11/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56187          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN120 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74077          |                   |            |  | 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>         |            |
| SSN121 On 27/10/2023 Spot Bond |        |            |           |           | 0.00000            | 97.80807           |                   |            |  | 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>         |            |
| SSN139 On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 97.51060           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN14: On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 98.05945           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN15: On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81314          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN16: On 08/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.58517          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17: On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99925           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17: On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 104.13100          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17: On 31/03/2046 Spot Bond |        |            | 4.76930   | 110.41895 | 4.76930            | 110.39123          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17: On 31/12/2050 Spot Bond |        |            | 4.76528   | 45.40763  | 4.76528            | 110.61192          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17: On 28/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.17083          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN17: On 16/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90518          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN18: On 09/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55203          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN18: On 14/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN18: On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31937          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN182 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 SSN182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SST201 On 08/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.17316          |                   |            |  | 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>         |            |
| SST202 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.85096          |                   |            |  | 0.00        | 0                |            |
| <b>Total SST202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SST202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| STF001 On 01/03/2027 Spot Bond |        |            |           |           | 0.00000            | 103.60655          |                   |            |  | 0.00        | 0                |            |
| <b>Total STF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For STF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.29500   | 101.64956 | 9.29500            | 101.62420          |                   |            |  | 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>         |            |
| T16A10 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93959          |                   |            |  | 0.00        | 0                |            |
| <b>Total T16A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T16A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A11 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93113          |                   |            |  | 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            | 100.86466          |                   |            |  | 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>         |            |
| T17A13 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95948          |                   |            |  | 0.00        | 0                |            |
| <b>Total T17A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A21 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.88293          |                   |            |  | 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            | 100.87128          |                   |            |  | 0.00        | 0                |            |
| <b>Total T17A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A23 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.88293          |                   |            |  | 0.00        | 0                |            |
| <b>Total T17A23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A31 On 21/02/2026 Spot Bond |        |            | 7.42500   | 102.06100 | 7.42500            | 102.04078          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total T17A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A32 On 21/02/2026 Spot Bond |        |            | 7.93500   | 102.25272 | 7.93500            | 102.23111          |                   |            |  | 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>         |            |
| T18A11 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.79258          |                   |            |  | 0.00        | 0                |            |
| <b>Total T18A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T18A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T18A12 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.84156          |                   |            |  | 0.00        | 0                |            |
| <b>Total T18A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T18A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T18A21 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.88883          |                   |            |  | 0.00        | 0                |            |
| <b>Total T18A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T18A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T18A22 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.85606          |                   |            |  | 0.00        | 0                |            |
| <b>Total T18A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T18A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T18A32 On 21/08/2027 Spot Bond |        |            | 9.50500   | 101.82234 | 9.50500            | 100.73187          |                   |            |  | 0.00        | 0                |            |
| <b>Total T18A32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T18A32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TC001 On 15/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.15282          |                   |            |  | 0.00        | 0                |            |
| <b>Total TC001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TC001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TC002 On 15/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.27584          |                   |            |  | 0.00        | 0                |            |
| <b>Total TC002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TC002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15401          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15€ On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87448          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12318          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS15€ On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55271          |                   |            |  | 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>         |            |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11050          |                   |            |  | 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>         |            |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.66042          |                   |            |  | 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            | 101.43064          |                   |            |  | 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            | 101.50820          |                   |            |  | 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            | 99.87841           |                   |            |  | 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            | 99.60980           |                   |            |  | 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            | 100.64970          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS170 On 30/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.51386          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS171 On 22/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.84852          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS172 On 22/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.93752          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88317          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            | 8.70500   | 102.79976 | 8.70500            | 102.77596          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88900          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88550          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond |        |            | 5.97500   | 101.79115 | 5.97500            | 101.77487          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91116          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10259          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95546          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94730          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00323          |                   |            |  | 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            | 100.98808          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19754          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TH16D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29628          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23821          |                   |            |  | 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            | 100.93532          |                   |            |  | 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            | 100.91786          |                   |            |  | 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>         |            |
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.91204          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.97721          |                   |            |  | 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            | 100.95045          |                   |            |  | 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>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.94696          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.19100          |                   |            |  | 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            | 101.14805          |                   |            |  | 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>         |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.12134          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| TH17O: On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81903          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH17O3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH17O3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TH18B: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.91213          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH18B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH18B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TH18B: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.69024          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH18B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH18B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TH18C: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.99363          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH18C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH18C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TH18C: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.92922          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH18C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH18C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TH18D: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.10992          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH18D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH18D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TH18D: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.02668          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH18D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH18D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TH18O On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.81788          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH18O1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH18O1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TH18O: On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80052          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TH18O2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TH18O2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TL25 On 04/09/2024 Spot Bond   |        |            | 9.00000   | 104.06457 | 9.00000            | 104.03926          |                   |            |  | 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            | 102.48503          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.68477          |                   |            |  | 0.00        | 54,000,000        | 156,000,000        |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>54,000,000</b> | <b>156,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intert            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-----------------------|
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>54,000,000</b> | <b>156,000,000</b>    |
| TL28 On 24/04/2025 Spot Bond   |        |            | 9.27500   | 101.82066 | 9.27500            | 101.79530          |                   |            |  | 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            | 102.83592          |                   |            |  | 0.00        | 0                 |                       |
| <b>Total TL29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                       |
| <b>Total For TL29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                       |
| TL30 On 10/06/2024 Spot Bond   |        |            |           |           | 0.00000            | 101.12554          |                   |            |  | 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            | 101.23629          |                   |            |  | 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            | 101.58333          |                   |            |  | 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   |        |            | 9.45000   | 102.79541 | 9.45000            | 102.76919          |                   |            |  | 0.00        | 0                 | 200,000,000           |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b>    |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b>    |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 57.57225  | 100.00000          | 57.44343           |                   |            |  | 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   |        |            | 9.65500   | 103.18942 | 9.65500            | 103.16298          |                   |            |  | 0.00        | 0                 | 1,660,000,000         |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,660,000,000</b>  |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,660,000,000</b>  |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 23.64518  | 100.00000          | 23.59313           |                   |            |  | 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   |        |            | 11.11500  | 93.08284  | 11.11500           | 93.05504           |                   |            |  | 0.00        | 0                 | 21,050,000,000        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>21,050,000,000</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>21,050,000,000</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 11.74817  | 100.00000          | 11.72189           |                   |            |  | 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>          |                       |
| TN29 On 07/02/2029 Spot Bond   |        |            | 11.15500  | 100.27901 | 11.15500           | 100.24944          |                   |            |  | 0.00        | 0                 |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total TN29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.78500  | 96.05193  | 11.78500           | 96.02172           |                   |            |  | 0.00        | 0                | 25,000,000.00        |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000.00</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000.00</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 116.73354 | 8.00000            | 116.70839          |                   |            |  | 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>         |                      |
| TN34 On 07/02/2034 Spot Bond   |        |            | 12.52700  | 97.64572  | 12.52700           | 97.61349           |                   |            |  | 0.00        | 0                |                      |
| <b>Total TN34 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TN34</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TN40 On 09/10/2040 Spot Bond   |        |            | 12.65500  | 89.17757  | 12.65500           | 89.14752           |                   |            |  | 0.00        | 0                | 620,000.00           |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000.00</b>    |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000.00</b>    |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 102.53428 | 10.75000           | 102.50479          |                   |            |  | 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>         |                      |
| TNF25 On 14/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.32014          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TNF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TNF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TNF27 On 07/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.40863          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TNF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TNF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TNI33 On 28/02/2033 Spot Bond  |        |            | 5.93000   | 102.77871 | 5.93000            | 103.39933          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TNI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TNI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TR5A11 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51369          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TR5A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TR5A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TR5A12 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33546          |                   |            |  | 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>         |                      |
| TR5A2 On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.28079          |                   |            |  | 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>         |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TR5A2: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34506          |                   |            |  | 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 |        |            | 7.82500   | 99.66745  | 7.82500            | 99.64643           |                   |            |  | 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>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.83234          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 8.80000   | 102.57997 | 8.80000            | 102.55571          |                   |            |  | 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 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.83234          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 8.83500   | 101.68903 | 8.83500            | 101.66489          |                   |            |  | 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            | 100.77384          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 102.44783          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36604          |                   |            |  | 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            | 100.35481          |                   |            |  | 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            | 100.42771          |                   |            |  | 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            | 100.42771          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5C2 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 Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For TRA5C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TSP261 On 07/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.32728           |                   |            |  | 0.00        | 0                |              |
| <b>Total TSP261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TSP261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TSP262 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.21030           |                   |            |  | 0.00        | 0                |              |
| <b>Total TSP262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TSP262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TSP263 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 98.71776           |                   |            |  | 0.00        | 0                |              |
| <b>Total TSP263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TSP263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.89375          |                   |            |  | 0.00        | 0                |              |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.79369          |                   |            |  | 0.00        | 0                |              |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 102.37727          |                   |            |  | 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>         |              |
| TWC42 On 10/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.85811           |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 12/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.12610          |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 16/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.93919           |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 28/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.12098          |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 03/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.75920          |                   |            |  | 0.00        | 0                |              |
| <b>Total TWC428 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For TWC428</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| TWC42 On 27/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.83971          |                   |            |  | 0.00        | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TWC429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC43 On 08/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.66491          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UG26 On 09/03/2026 Spot Bond   |        |            | 11.12500  | 104.10433 | 11.12500           | 104.07319          |                   |            |  | 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            | 101.03169          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.06157          |                   |            |  | 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>         |            |
| UU1A0: On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.05165          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.13804          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48910          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.54409          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2026 Spot Bond |        |            | 10.20500  | 10.20500  | 10.20500           | 100.65331          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1B0 On 15/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.15798          |                   |            |  | 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>         |            |
| UU1B0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.18987          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1B02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1B02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value   | Contracts Traded       | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---|------------------------|-------------------|
| UU1C0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.33063          |                   |            |  | 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>               |                   |
| UU1C0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.35716          |                   |            |  | 0.00  | 0                      |                   |
| <b>Total UU1C02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| <b>Total For UU1C02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| UU1C0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.61715          |                   |            |  | 0.00  | 0                      |                   |
| <b>Total UU1C03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| <b>Total For UU1C03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| VKE11 On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.83281          |                   |            |  | 0.00  | 0                      |                   |
| <b>Total VKE11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| <b>Total For VKE11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| VKE14 On 27/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19131          |                   |            |  | 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            | 101.03051          |                   |            |  | 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            | 101.58385          |                   |            |  | 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>               |                   |
| VKE18 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08073          |                   |            |  | 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>               |                   |
| VKE19 On 27/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.84697          |                   |            |  | 0.00  | 0                      |                   |
| <b>Total VKE19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| <b>Total For VKE19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| VKE20 On 27/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.86645          |                   |            |  | 0.00  | 0                      |                   |
| <b>Total VKE20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| <b>Total For VKE20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               |                   |
| WHL03 On 02/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33587          |                   |            |  | 0.00  | 0                      | 700,000,00        |
| <b>Total WHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>700,000,00</b> |
| <b>Total For WHL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>700,000,00</b> |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>36,420,048,070,244,500.003,518,813,019,000</b> | <b>327,179,785,100</b> |                   |

| Contract Details        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest  |
|-------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|------------------|----------------|
| <b>Total for SPOT :</b> |        |            |           |           |                    |                    |                   |            | 36,420,048,070,244,500.00 | 518,813,019,000  | 327,179,785,10 |
| <b>Total Futures</b>    |        |            |           |           |                    |                    |                   |            | 36 420 048 238 726 800.00 | 518,813,020,667  | 327,181,228,93 |
| <b>Total Options</b>    |        |            |           |           |                    |                    |                   |            | 0.00                      | 0                | 131,74         |
| <b>Grand Total:</b>     |        |            |           |           |                    |                    |                   |            | 36,420,048,238,726,800.00 | 518,813,020,667  | 327,181,360,67 |